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CERTIFICATION:
COMPLIANCE THAT THE ADOPTED RULES COMPLY WITH THE COMMODITY
EXCHANGE ACT (CEA) AND THE REGULATIONS THEREUNDER

ICE Clear Europe Limited, a derivatives clearing organization registered with the Commodity Futures Trading Commission, hereby certifies that the document *ICE OTC Cleared Product Specifications for Conversion of MISO Cinery Hub to MISO Indiana Hub* submitted herewith, scheduled to be effective on 21 October 2011, complies with the Commodity Exchange Act and the regulations thereunder.

In witness whereof, the undersigned has signed this Certification as of the 6th day of October 2011.

By: 

Name: Patrick Davis

Title: Company Secretary



ICE OTC

Cleared Product Specifications for Conversion of MISO Cinergy Hub to MISO Indiana Hub

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1 FINANCIAL POWER

1.1 Financial Power Swap – MISO Cinergy Hub Day Ahead LMP, Off-Peak Daily

Description	Cash settled Financial Power Swap – Off-Peak, MISO Cinergy Hub DA LMP, Daily
Contract Symbol	MOD
Contract Size	50 MWh
Unit of Trading	Any multiple of 50 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One US Business Days following the nominal contract day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price for delivery during all off peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. ("MISO") at http://www.midwestiso.org on the relevant Pricing Date(s). <u>As of the earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn operational control of their transmission facilities from MISO and integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price for delivery during all off peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on the relevant Pricing Date(s).</u>
Contract Series	38 Consecutive Daily Instruments
Final Payment Date	One Business Day following the Last Trading Day



Business Days	US Business Days
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1.2 Financial Power Swap – MISO Cinergy Hub Day Ahead LMP, Peak Daily

Description	Cash settled Financial Power Swap –Peak, MISO Cinergy Hub DA LMP, Daily
Contract Symbol	MDA
Contract Size	50 MWh
Unit of Trading	Any multiple of 50 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One US Business Days following the nominal contract day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. ("MISO") at http://www.midwestiso.org on the relevant Pricing Date(s). <u>As of the earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn operational control of their transmission facilities from MISO and integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on the relevant Pricing Date(s).</u>
Contract Series	38 Consecutive Daily Instruments

Final Payment Date	One Business Day following the Last Trading Day
Business Days	US Business Days

1.3 Financial Power Swap – MISO Cinergy Hub Day Ahead LMP, Off-Peak Monthly

Description	Cash settled Financial Power Swap – Off-Peak, Cinergy Hub DA LMP, Monthly
Contract Symbol	MCD
Contract Size	5 MWh
Unit of Trading	Any multiple of 5 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the 5th business day following the settlement month
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price for delivery during all off peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. ("MISO") at http://www.midwestiso.org on the relevant Pricing Date(s). <u>As of the earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn operational control of their transmission facilities from MISO and integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price for delivery during all off peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on the relevant Pricing Date(s).</u>



Contract Series	Up to 50 months
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

1.4 Financial Power Swap – MISO Cinergy Hub Day Ahead LMP, Peak Monthly

Description	Cash settled Financial Power Swap – Peak, Cinergy Hub DA LMP, Monthly
Contract Symbol	MCC
Contract Size	16 MWh
Unit of Trading	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the 5th business day following the settlement month
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. ("MISO") at http://www.midwestiso.org on the relevant Pricing Date(s). <u>As of the earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn operational control of their transmission facilities from MISO and integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on</u>

	<u>the relevant Pricing Date(s).</u>
Contract Series	Up to 50 months
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

1.5 Financial Power Swap – MISO Cinergy Hub Real Time LMP, Off-Peak Daily

Description	Cash settled Financial Power Swap – Off-Peak, MISO Cinergy Hub RT LMP, Daily
Contract Symbol	IOP
Contract Size	50 MWh
Unit of Trading	Any multiple of 50 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the nominal contract day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all off peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. (“MISO”) at http://www.midwestiso.org on the relevant Pricing Date(s). <u>As of the earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn operational control of their transmission facilities from MISO and integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational</u>



	<u>Marginal Price for delivery during all off peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on the relevant Pricing Date(s).</u>
Contract Series	45 Consecutive Daily Instruments
Final Payment Date	One Business Day following the Last Trading Day
Business Days	US Business Days

1.6 Financial Power Swap – MISO Cinergy Hub Real Time LMP, Peak Daily

Description	Cash settled Financial Power Swap –Peak, MISO Cinergy Hub RT LMP, Daily
Contract Symbol	IDP
Contract Size	800 MWh
Unit of Trading	Any multiple of 800 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the nominal contract day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. (“MISO”) at http://www.midwestiso.org on the relevant Pricing Date(s). <u>As of the earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn operational control of their transmission facilities from MISO and integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per</u>



	<u>MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on the relevant Pricing Date(s).</u>
Contract Series	45 Consecutive Daily Instruments
Final Payment Date	One Business Day following the Last Trading Day
Business Days	US Business Days

1.7 Financial Power Swap – MISO Cinergy Hub Real Time LMP, Off-Peak Monthly

Description	Cash settled Financial Power Swap – Off-Peak, Cinergy Hub RT LMP, Monthly
Contract Symbol	CPO
Contract Size	50 MWh
Unit of Trading	Any multiple of 50 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the 5th business day following the settlement month
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all off peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. ("MISO") at http://www.midwestiso.org on the relevant Pricing Date(s). <u>As of the earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn operational control of their transmission facilities from MISO and</u>



	<u>integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all off peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on the relevant Pricing Date(s).</u>
Contract Series	Up to 86 months
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

1.8 Financial Power Swap – MISO Cinergy Hub Real Time LMP, Peak Monthly

Description	Cash settled Financial Power Swap – Peak, Cinergy Hub RT LMP, Monthly
Contract Symbol	CIN
Contract Size	800 MWh
Unit of Trading	Any multiple of 800 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the 5th business day following the settlement month
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. (“MISO”) at http://www.midwestiso.org on the relevant Pricing Date(s). <u>As of the earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn</u>



	<u>operational control of their transmission facilities from MISO and integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on the relevant Pricing Date(s).</u>
Contract Series	Up to 86 months
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

1.9 Financial Power Swap – MISO Cinergy Hub Real Time LMP, Peak Monthly

Description	Cash settled Financial Power Swap – Peak, Cinergy Hub RT LMP, Monthly
Contract Symbol	MCG
Contract Size	16 MWh
Unit of Trading	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Trading Price Quotation	Five cents (\$0.05) per MWh
Settlement Price Quotation	One cent (\$0.01) per MWh
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the 5th business day following the settlement month
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Cinergy Hub as published by the Midwest Independent System Operator, Inc. ("MISO") at http://www.midwestiso.org on the relevant Pricing Date(s). As of the

	<p><u>earliest date on which both Duke Energy Ohio, Inc. (Duke Ohio) and Duke Energy Kentucky, Inc. (Duke Kentucky) have withdrawn operational control of their transmission facilities from MISO and integrated their transmission facilities into the PJM Interconnection, LLC, the Commodity Reference Price will be a price in U.S. Dollars per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price for delivery during all peak hours on the Delivery Date(s) for Indiana Hub as published by MISO at http://www.midwestiso.org on the relevant Pricing Date(s).</u></p>
Contract Series	Up to 110 months
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days