**Exhibit A to SR-NFX-2017-22**

New language is underlined.

**Rulebook Appendix A - Listed Contracts**

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| --- | --- |
| **CHAPTER** | **PRODUCT NAME AND SYMBOL** |
|  |  |
|  | **OIL AND REFINED PRODUCTS – No Change** |
|  |  |
|  | **NATURAL GAS PRODUCTS – No Change** |
|  |  |
|  | **POWER CONTRACTS** |
| \*\*\*\*\* | \*\*\*\*\* |
| 305C | NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (NOLQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 307C | NFX MISO Indiana Hub Real-Time Off-Peak Mini Financial Futures – 25MWh (CPXQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 309C | NFX PJM AEP Dayton Hub Real-Time Off-Peak Mini Financial Futures – 25 MWh (AOXQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 311C | NFX PJM Northern Illinois Hub Real-Time Off-Peak Mini Financial Futures – 25MWh (NIXQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 314C | NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (OPXQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 315C | NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures – 25MWh (OPLQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 326C | NFX PJM AEP Dayton Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (AOYQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 328C | NFX PJM Northern Illinois Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (NIYQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 330C | NFX MISO Indiana Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (CPYQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 332C | NFX NYISO Zone A Day-Ahead Off-Peak Financial Futures – 25MWh (ONIQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 334C | NFX NYISO Zone C Day-Ahead Off-Peak Financial Futures – 25MWh (ZCYQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 336C | NFX NYISO Zone D Day-Ahead Off-Peak Financial Futures – 25MWh (NDWQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 338C | NFX NYISO Zone F Day-Ahead Off-Peak Financial Futures – 25MWh (ZFDQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 340C | NFX NYISO Zone G Day-Ahead Off-Peak Financial Futures – 25MWh (OYGQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 342C | NFX NYISO Zone J Day-Ahead Off-Peak Financial Futures – 25MWh (OYJQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 344C | NFX PJM ATSI Zone Day-Ahead Off Peak Fixed Price Financial Futures – 25MWh (PAYQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 346C | NFX PJM PSEG Zone Day-Ahead Off Peak Fixed Price Financial Futures – 25MWh (PSYQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 348C | NFX PJM JCPL Zone Day-Ahead Off Peak Fixed Price Financial Futures – 25MWh (JCYQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 350C | NFX PJM PEPCO Zone Day-Ahead Off Peak Fixed Price Financial Futures – 25MWh (PPYQ) |
| \*\*\*\*\* | \*\*\*\*\* |
| 352C | NFX PJM PECO Zone Day-Ahead Off Peak Fixed Price Financial Futures – 25MWh (PCYQ) |
| 353 | NFX MISO Minnesota Hub Day-Ahead Peak Financial Future (MPFQ) |
| 353A | NFX MISO Minnesota Hub Day-Ahead Peak Mini Financial Futures – 5MW (MPIQ) |
| 353B | NFX MISO Minnesota Hub Day-Ahead Peak Mini Financial Futures – 1MW (MPOQ) |
| 354 | NFX MISO Minnesota Hub Day-Ahead Off-Peak Financial Future (MDFQ) |
| 354A | NFX MISO Minnesota Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (MDTQ) |
| 354B | NFX MISO Minnesota Hub Day-Ahead Off-Peak Mini Financial Futures – 5MWh (MDIQ) |
| 354C | NFX MISO Minnesota Hub Day-Ahead Off-Peak Mini Financial Futures – 1MWh (MDOQ) |

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**Chapter 305C NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (NOLQ)**

**\*\*\*\*\***

**305C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**305C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Off-Peak LMPs for the Massachusetts Hub as published by ISO-NE where the Off-Peak hours are the hours ending 1:00 – 7:00 and 24:00 EPT for each Monday through Friday excluding NERC holidays and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[1]](#footnote-1) All ISO-NE hourly day-ahead LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that ISO-NE adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**305C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**305C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

\*\*\*\*\*

**Chapter 307C NFX MISO Indiana Hub Real-Time Off-Peak Mini Financial Futures – 25MWh (CPXQ)**

**307C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**307C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Off-Peak LMPs for the Indiana Hub as published by MISO where the Off-Peak hours are the hours ending 1:00 – 7:00 and 24:00 EPT for each Monday through Friday excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[2]](#footnote-2) All MISO hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that MISO adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**307C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**307C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 309C NFX PJM AEP Dayton Hub Real-Time Off-Peak Mini Financial Futures – 25 MWh (AOXQ)**

**\*\*\*\*\***

**309C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**309C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Real-Time hourly Off-Peak LMPs for the Dayton Hub as published by PJM where the Peak hours are the hours ending 1:00 – 7:00 and 24:00 EPT for each Monday through Friday excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[3]](#footnote-3) All PJM Real-time hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**309C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**309C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 311C NFX PJM Northern Illinois Hub Real-Time Off-Peak Mini Financial Futures – 25MWh (NIXQ)**

**311C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**311C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to Real-Time hourly off-peak LMPs for the Northern Illinois Hub as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; [[4]](#footnote-4) and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday. All PJM Real-Time hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**311C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**311C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 314C NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures** – **25MWh (OPXQ)**

**\*\*\*\*\***

**314C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**314C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the Day-Ahead hourly off-peak LMPs for the Western Hub as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[5]](#footnote-5) All PJM hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**314C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**314C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 315C NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures** – **25MWh (OPLQ)**

**\*\*\*\*\***

**315C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**315C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the Real-Time hourly off-peak LMPs for the Western Hub as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[6]](#footnote-6) All PJM hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**315C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**315C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

\*\*\*\*\*

**Chapter 326C NFX PJM AEP Dayton Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (AOYQ)**

**\*\*\*\*\***

**326C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**326C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the Day-Ahead hourly off-peak LMPs for the AEP Dayton Hub as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[7]](#footnote-7) All PJM Day-Ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**326C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**326C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

\*\*\*\*\*

**Chapter 328C NFX PJM Northern Illinois Hub Day-Ahead Off-Peak Mini Financial Futures - 25MWh (NIYQ)**

**\*\*\*\*\***

**328C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**328C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the Day-Ahead hourly off-peak LMPs for the Northern Illinois Hub as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[8]](#footnote-8) All PJM Day-Ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**328C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**328C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 330C NFX MISO Indiana Hub Day-Ahead Off-Peak Mini Financial Futures** – **25MWh (CPYQ)**

**\*\*\*\*\***

**330C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**330C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the day-ahead hourly off-peak LMPs for the Indiana Hub as published by MISO where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[9]](#footnote-9) All MISO Day-Ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**330C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**330C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 332C NFX NYISO Zone A Day-Ahead Off-Peak Financial Future – 25MWh (ONIQ)**

**\*\*\*\*\***

**332C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**332C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Off-Peak LBMPs for Zone A as published by NYISO where the Off-Peak hours are the hours ending 01:00-07:00 and 24:00 EPT Monday through Friday and 01:00-24:00 CPT Saturday-Sunday and NERC holidays.[[10]](#footnote-10) All NYISO hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**332C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**332C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 334C NFX NYISO Zone C Day-Ahead Off-Peak Financial Future – 25MWh (ZCYQ)**

**\*\*\*\*\***

**334C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**334C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Off-Peak LBMPs for Zone C as published by NYISO where the Off-Peak hours are the hours ending 01:00-07:00 and 24:00 EPT Monday through Friday and 01:00-24:00 CPT Saturday-Sunday and NERC holidays.[[11]](#footnote-11) All NYISO hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**334C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**334C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 336C NFX NYISO Zone D Day-Ahead Off-Peak Financial Future – 25MWh (NDWQ)**

**\*\*\*\*\***

**336C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**336C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Off-Peak LBMPs for Zone D as published by NYISO where the Off-Peak hours are the hours ending 01:00-07:00 and 24:00 EPT Monday through Friday and 01:00-24:00 CPT Saturday-Sunday and NERC holidays.[[12]](#footnote-12) All NYISO hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**336C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**336C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 338C NFX NYISO Zone F Day-Ahead Off-Peak Financial Future** – **25MWh (ZFDQ)**

**\*\*\*\*\***

**338C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**338C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Off-Peak LBMPs for Zone F as published by NYISO where the Off-Peak hours are the hours ending 01:00-07:00 and 24:00 EPT Monday through Friday and 01:00-24:00 CPT Saturday-Sunday and NERC holidays.[[13]](#footnote-13) All NYISO hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**338C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**338C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 340C NFX NYISO Zone G Day-Ahead Off-Peak Financial Future – 25MWh (OYGQ)**

**\*\*\*\*\***

**340C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**340C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Off-Peak LBMPs for Zone G as published by NYISO where the Off-Peak hours are the hours ending 01:00-07:00 and 24:00 EPT Monday through Friday and 01:00-24:00 CPT Saturday-Sunday and NERC holidays.[[14]](#footnote-14) All NYISO hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**340C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**340C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 342C NFX NYISO Zone J Day-Ahead Off-Peak Financial Future – 25MWh (OYJQ)**

**\*\*\*\*\***

**342C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**342C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Off-Peak LBMPs for Zone J as published by NYISO where the Off-Peak hours are the hours ending 01:00-07:00 and 24:00 EPT Monday through Friday and 01:00-24:00 CPT Saturday-Sunday and NERC holidays.[[15]](#footnote-15) All NYISO hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**342C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**342C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 344C NFX PJM ATSI Zone Day-Ahead Off Peak Fixed Price Financial Future** – **25MWh (PAYQ)**

**\*\*\*\*\***

**344C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**344C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the day-ahead hourly off-peak LMPs for the ATSI Zone as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[16]](#footnote-16) All PJM Day-Ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**344C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**344C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 346C NFX PJM PSEG Zone Day-Ahead Off Peak Fixed Price Financial Future – 25MWh (PSYQ)**

**\*\*\*\*\***

**346C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**346C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the day-ahead hourly off-peak LMPs for the PSEG Zone as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[17]](#footnote-17) All PJM Day-Ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**346C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**346C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 348C NFX PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Financial Futures** – **25MWh (JCYQ)**

**\*\*\*\*\***

**348C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**348C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the day-ahead hourly off-peak LMPs for the JCPL Zone as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[18]](#footnote-18) All PJM Day-Ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**348C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**348C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 350C NFX PJM PEPCO Zone Day-Ahead Off-Peak Financial Futures** – **25MWh (PPYQ)**

**\*\*\*\*\***

**350C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**350C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the day-ahead hourly off-peak LMPs for the PEPCO Zone as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[19]](#footnote-19) All PJM Day-Ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**350C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**350C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 352C NFX PJM PECO Zone Day-Ahead Off-Peak Financial Futures** – **25MWh (PCYQ)**

**\*\*\*\*\***

**352C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**352C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the arithmetic average of the day-ahead hourly off-peak LMPs for the PECO Zone as published by PJM where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday, excluding NERC holidays; and the hours ending 01:00-24:00 EPT for each Saturday, Sunday, and NERC holiday.[[20]](#footnote-20) All PJM Day-Ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that PJM adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**352C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**352C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**Chapter 353 NFX MISO Minnesota Hub Day-Ahead Peak Financial Futures (MPFQ)**

**\*\*\*\*\***

**353.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**353.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Peak LMPs for the Minnesota Hub as published by MISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[21]](#footnote-21) All MISO day-ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that MISO adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**353.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**353.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 353A NFX MISO Minnesota Hub Day-Ahead Peak Mini Financial Futures - 5MW (MPIQ)**

**\*\*\*\*\***

**353A.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**353A.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Peak LMPs for the Minnesota Hub as published by MISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[22]](#footnote-22) All MISO day-ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that MISO adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**353A.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**353A.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**Chapter 353B NFX MISO Minnesota Hub Day-Ahead Peak Mini Financial Futures** – **1MW (MPOQ)**

**\*\*\*\*\***

**353B.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**353B.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly Peak LMPs for the Minnesota Hub as published by MISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[23]](#footnote-23) All MISO day-ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that MISO adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**353B.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**353B.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 354 NFX MISO Minnesota Hub Day-Ahead Off-Peak Financial Future (MDFQ)**

**\*\*\*\*\***

**354.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**354.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly off-peak LMPs for the Minnesota Hub as published by MISO where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday excluding NERC holidays, and hours ending 01:00-24:00 EPT for each Saturday, Sunday and NERC holiday.[[24]](#footnote-24) All MISO day-ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that MISO adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**354.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**354.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**Chapter 354A NFX MISO Minnesota Hub Day-Ahead Off-Peak Mini Financial Futures** – **25MWh (MDTQ)**

**\*\*\*\*\***

**354A.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**354A.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly off-peak LMPs for the Minnesota Hub as published by MISO where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday excluding NERC holidays, and hours ending 01:00-24:00 EPT for each Saturday, Sunday and NERC holiday.[[25]](#footnote-25) All MISO day-ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that MISO adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**354A.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**354A.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**\*\*\*\*\***

**Chapter 354B NFX MISO Minnesota Hub Day-Ahead Off-Peak Mini Financial Futures** – **5MWh (MDIQ)**

**\*\*\*\*\***

**354B.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**354B.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly off-peak LMPs for the Minnesota Hub as published by MISO where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday excluding NERC holidays, and hours ending 01:00-24:00 EPT for each Saturday, Sunday and NERC holiday.[[26]](#footnote-26) All MISO day-ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that MISO adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**354B.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**354B.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

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**\*\*\*\*\***

**354C.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day of the delivery month.

**\*\*\*\*\***

**354C.06 Final and Daily Settlement and Settlement Prices**

(a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

(b) Pursuant to Chapter V, Section III, the daily settlement price shall be set by exchange staff by 5:45 PM EPT or as soon as practicable thereafter based on third-party broker quotes and transactions as well as transactions executed on the Exchange.

(c) Pursuant to Chapter V, Section III, the final settlement price will be equal to the mathematical average of the Day-Ahead hourly off-peak LMPs for the Minnesota Hub as published by MISO where the off-peak hours are the hours ending 01:00-07:00 and 24:00 EPT for each Monday through Friday excluding NERC holidays, and hours ending 01:00-24:00 EPT for each Saturday, Sunday and NERC holiday.[[27]](#footnote-27) All MISO day-ahead hourly Peak LMPs for the contract month will be considered final at 5:00 PM EPT on the fifth business day following the last trading day, and the final settlement price will not be adjusted in the event that MISO adjusts any LMPs at a later time for any reason.

(d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\*\*\*\*\***

**354C.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be fifteen minutes.

**\*\*\*\*\***

**354C.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

1. 1 As of June 12, 2017, ISO-NE publishes the hourly LMP at the following page on its website: <http://www.iso-ne.com/isoexpress/web/reports/pricing/-/tree/lmps-da-hourly> , or another successor location. The Location ID for Massachusetts Hub is 4000 and it is notated as ".H.INTERNAL\_HUB" on the file. The webpage where the information is available could change. [↑](#footnote-ref-1)
2. 1 As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: <https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx>. The respective LMP prices will be listed as INDIANA HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-2)
3. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: <http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx>. The respective LMP prices will be listed as AEP DAYTON HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-3)
4. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: <http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx>. The respective LMP prices will be listed as N ILLINOIS HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-4)
5. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx . The respective LMP prices will be listed as WESTERN HUB on the file. The webpage where the information is available could change. [↑](#footnote-ref-5)
6. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx. The respective LMP prices will be listed as WESTERN HUB on the file. The webpage where the information is available could change. [↑](#footnote-ref-6)
7. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx. The respective LMP prices will be listed as AEP DAYTON HUB on the file. The webpage where the information is available could change [↑](#footnote-ref-7)
8. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx. The respective LMP prices will be listed as N ILLINOIS HUB on the file. The webpage where the information is available could change. [↑](#footnote-ref-8)
9. 1 As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx . The respective LMP prices will be listed as INDIANA HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-9)
10. 1 As of June 12, 2017, NYISO publishes the hourly LBMP at the following page on its website: http://www.nyiso.com/public/markets\_operations/market\_data/pricing\_data/index.jsp. The respective LBMP prices will be listed as Zone A on the file. The web page where the information is available could change. [↑](#footnote-ref-10)
11. 1 As of June 12, 2017, NYISO publishes the hourly LBMP at the following page on its website: http://www.nyiso.com/public/markets\_operations/market\_data/pricing\_data/index.jsp. The respective LBMP prices will be listed as Zone C on the file. The web page where the information is available could change. [↑](#footnote-ref-11)
12. 1 As of June 12, 2017, NYISO publishes the hourly LBMP at the following page on its website: http://www.nyiso.com/public/markets\_operations/market\_data/pricing\_data/index.jsp. The respective LBMP prices will be listed as Zone D on the file. The web page where the information is available could change. [↑](#footnote-ref-12)
13. 1 As of June 12, 2017, NYISO publishes the hourly LBMP at the following page on its website: http://www.nyiso.com/public/markets\_operations/market\_data/pricing\_data/index.jsp. The respective LBMP prices will be listed as Zone F on the file. The web page where the information is available could change. [↑](#footnote-ref-13)
14. 1 As of June 12, 2017, NYISO publishes the hourly LBMP at the following page on its website: http://www.nyiso.com/public/markets\_operations/market\_data/pricing\_data/index.jsp. The respective LBMP prices will be listed as Zone G on the file. The web page where the information is available could change. [↑](#footnote-ref-14)
15. 1 As of June 12, 2017, NYISO publishes the hourly LBMP at the following page on its website: http://www.nyiso.com/public/markets\_operations/market\_data/pricing\_data/index.jsp. The respective LBMP prices will be listed as Zone J on the file. The web page where the information is available could change. [↑](#footnote-ref-15)
16. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: <http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx>. The respective LMP prices will be listed as ATSI Hub on the file. The web page where the information is available could change. [↑](#footnote-ref-16)
17. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: <http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx>. The respective LMP prices will be listed as PSEG Zone on the file. The web page where the information is available could change. [↑](#footnote-ref-17)
18. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: <http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx>. The respective LMP prices will be listed as JCPL Zone on the file. The web page where the information is available could change. [↑](#footnote-ref-18)
19. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: <http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx>. The respective LMP prices will be listed as PEPCO Zone on the file. The web page where the information is available could change. [↑](#footnote-ref-19)
20. 1 As of June 12, 2017, PJM publishes the hourly LMP at the following page on its website: <http://www.pjm.com/markets-and-operations/energy/real-time/lmp.aspx>. The respective LMP prices will be listed as PECO Zone on the file. The web page where the information is available could change. [↑](#footnote-ref-20)
21. 1 As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: <https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx>. The respective LMP prices will be listed as Minnesota HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-21)
22. 1 As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: <https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx>. The respective LMP prices will be listed as Minnesota HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-22)
23. 1 As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: <https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx>. The respective LMP prices will be listed as Minnesota HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-23)
24. As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: <https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx>. The respective LMP prices will be listed as Minnesota HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-24)
25. As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: <https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx>. The respective LMP prices will be listed as Minnesota HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-25)
26. As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: <https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx>. The respective LMP prices will be listed as Minnesota HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-26)
27. As of June 12, 2017, MISO publishes the hourly LMP at the following page on its website: <https://www.misoenergy.org/Library/MarketReports/Pages/MarketReports.aspx>. The respective LMP prices will be listed as Minnesota HUB on the file. The web page where the information is available could change. [↑](#footnote-ref-27)