

Nasdaq Futures, Inc.

1900 Market Street

Philadelphia, PA 19103 / USA

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**Rule Self-Certification**

November 17, 2016

Christopher J. Kirkpatrick

Office of the Secretariat

Commodity Futures Trading Commission

Three Lafayette Center

1155 21st Street, NW

Washington, DC 20581

Re: **Various Rules Associated With**

 **NFX NYISO Day-Ahead Power Financial Futures**

 **Reference File: SR-NFX-2016-104A**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and Section 40.6 of the Commission’s regulations thereunder, NASDAQ Futures, Inc. (“NFX” or “Exchange”) hereby submits an amended Exhibit A to reflect the correct Zones to be used in the final settlement price of the NYISO contracts submitted to the CFTC for certification under SR-NFX-104 pursuant to Rule 40.6.

 **Certifications**

There were no opposing views among NFX’s Board of Directors, members or market participants. The Exchange hereby certifies that the rule amendments set forth herein comply with the Act and the Commission’s regulations thereunder. The Exchange also certifies that notice of pending certification and a copy of this submission have been concurrently posted on the Exchange’s website at [business.nasdaq.com/futures](http://business.nasdaq.com/nasdaq-futures).

If you require any additional information regarding the submission, please contact Aravind Menon at (301) 978-8416 or aravind.menon@nasdaq.com. Please refer to SR-NFX-2016-104A in any related correspondence.



Regards,

Daniel R. Carrigan

President

Attachments:

 Exhibit A: Amendments to Rulebook Appendix A – Listed Contracts

**Exhibit A to SR-NFX-2016-104A**

New language is underlined.

**Rulebook Appendix A - Listed Contracts**

**Introduction**

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

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|  |  |
| --- | --- |
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| 342B | NFX NYISO Zone J Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OJJQ) |

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**Chapter 331 NFX NYISO Zone A Day-Ahead Peak Financial Futures (NAYQ)**

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**331.04 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.

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

**331.06 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 LBMPs for Zone A as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[1]](#footnote-1) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**331.08 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.

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

**331.10 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 331A NFX NYISO Zone A Day-Ahead Peak Mini Financial Futures – 5MW (NMAQ)**

**331A.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.

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**331A.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 LBMPs for Zone A as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[2]](#footnote-2) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**331A.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.

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**331A.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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**Chapter 331B NFX NYISO Zone A Day-Ahead Peak Mini Financial Futures - 1MW (NAAQ)**

**331B.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.

**331B.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 LBMPs for Zone A as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[3]](#footnote-3) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**331B.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.

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**331B.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 332 NFX NYISO Zone A Day-Ahead Off-Peak Financial Futures (AOPQ)**

**332.04 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.

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**332.06 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 LBMPs for Zone A as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[4]](#footnote-4) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**332.08 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.

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**332.10 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 332A NFX NYISO Zone A Day-Ahead Off-Peak Mini Financial Futures – 5MWh (ONAQ)**

**332A.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.

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**332A.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 LBMPs for Zone A as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[5]](#footnote-5) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**332A.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.

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**332A.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 332B NFX NYISO Zone A Day-Ahead Off-Peak Mini Financial Futures -1MWh (ONBQ)**

**332B.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.

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**332B.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 LBMPs for Zone A as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[6]](#footnote-6) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**332B.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.

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**332B.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 333 NFX NYSIO Zone C Day-Ahead Peak Financial Futures (NCYQ)**

**333.04 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.

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

**333.06 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 LBMPs for Zone C as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[7]](#footnote-7) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**333.08 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.

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**333.10 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 333A NFX NYISO Zone C Day-Ahead Peak Mini Financial Futures -5MW (ZCBQ)**

**333A.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.

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**333A.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 LBMPs for Zone C as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[8]](#footnote-8) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**333A.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.

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**333A.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 333B NFX NYISO Zone C Day-Ahead Peak Mini Financial Futures - 1MW (NCCQ)**

**333B.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.

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**333B.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 LBMPs for Zone C as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[9]](#footnote-9) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**333B.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.

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**333B.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 334 NFX NYISO Zone C Day-Ahead Off-Peak Financial Futures (NCOQ)**

**334.04 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.

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**334.06 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 LBMPs for Zone C as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[10]](#footnote-10) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**334.08 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.

\*\*\*\*\*

**334.10 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 334A NFX NYISO Zone C Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ZCDQ)**

**334A.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.

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

**334A.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 LBMPs for Zone C as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[11]](#footnote-11) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**334A.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.

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**334A.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 334B NFX NYISO Zone C Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OCCQ)**

**334B.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.

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**334B.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 LBMPs for Zone C as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[12]](#footnote-12) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**334A.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.

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**334B.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 335 NFX NYISO Zone D Day-Ahead Peak Financial Futures (NDYQ)**

**335.04 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.

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**335.06 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 LBMPs for Zone D as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[13]](#footnote-13) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**335.08 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.

\*\*\*\*\*

**335.10 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 335A NFX NYISO Zone D Day-Ahead Peak Mini Financial Futures -5MW (NDRQ)**

**335A.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.

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

**335A.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 LBMPs for Zone D as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[14]](#footnote-14) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**335A.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.

\*\*\*\*\*

**335A.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 335B NFX NYISO Zone D Day-Ahead Peak Mini Financial Futures - 1MW (NDDQ)**

**335B.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.

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

**335B.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 LBMPs for Zone D as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[15]](#footnote-15) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**335B.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.

\*\*\*\*\*

**335B.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 336 NFX NYISO Zone D Day-Ahead Off-Peak Financial Futures (NDOQ)**

**336.04 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.

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

**336.06 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 LBMPs for Zone D as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[16]](#footnote-16) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**336.08 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.

\*\*\*\*\*

**336.10 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 336A NFX NYISO Zone D Day-Ahead Off-Peak Mini Financial Futures - 5MWh (NDSQ)**

**336A.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.

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

**336A.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 LBMPs for Zone D as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[17]](#footnote-17) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**336A.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.

\*\*\*\*\*

**336A.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 336B NFX NYISO Zone D Day-Ahead Off-Peak Mini Financial Futures - 1MWh (ODDQ)**

**336B.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.

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

**336B.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 LBMPs for Zone D as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[18]](#footnote-18) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**336A.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.

\*\*\*\*\*

**336B.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 337 NFX NYISO Zone F Day-Ahead Peak Financial Futures (NFYQ)**

**337.04 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.

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**337.06 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 LBMPs for Zone F as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[19]](#footnote-19) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**337.08 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.

\*\*\*\*\*

**337.10 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 337A NFX NYISO Zone F Day-Ahead Peak Mini Financial Futures - 5MW (ZFBQ)**

**337A.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.

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

**337A.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 LBMPs for Zone F as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[20]](#footnote-20) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**337A.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.

\*\*\*\*\*

**337A.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 337B NFX NYISO Zone F Day-Ahead Peak Mini Financial Futures - 1MW (NFFQ)**

**337B.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.

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

**337B.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 LBMPs for Zone F as published by NYISO 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 NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**337B.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.

\*\*\*\*\*

**337B.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 338 NFX NYISO Zone F Day-Ahead Off-Peak Financial Futures (NFOQ)**

**338.04 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.

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

**338.06 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 LBMPs for Zone F as published by NYISO 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 NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**338.08 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.

\*\*\*\*\*

**38.10 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 338A NFX NYISO Zone F Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ZFDQ)**

**338A.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.

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

**338A.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 LBMPs for Zone F as published by NYISO 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 NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**338A.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.

\*\*\*\*\*

**338A.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 338B NFX NYISO Zone F Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OFFQ)**

**338B.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.

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

**338B.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 LBMPs for Zone F as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[24]](#footnote-24) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**338A.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.

\*\*\*\*\*

**338B.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 339 NFX NYISO Zone G Day-Ahead Peak Financial Futures (NGYQ)**

**339.04 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.

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

**339.05 Final Settlement Date**

The final settlement date for any contract month shall be the seventh business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**339.06 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 LBMPs for Zone G as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[25]](#footnote-25) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**339.08 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.

\*\*\*\*\*

**339.10 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 339A NFX NYISO Zone G Day-Ahead Peak Mini Financial Futures - 5MW (NMGQ)**

**339A.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.

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

**339A.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 LBMPs for Zone G as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[26]](#footnote-26) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**339A.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.

\*\*\*\*\*

**339A.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 339B NFX NYISO Zone G Day-Ahead Peak Mini Financial Futures - 1MW (NGGQ)**

**339B.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.

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

**339B.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 LBMPs for Zone G as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[27]](#footnote-27) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**339B.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.

\*\*\*\*\*

**339B.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 340 NFX NYISO Zone G Day-Ahead Off-Peak Financial Futures (NGOQ)**

**340.04 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.

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

**340.06 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 LBMPs for Zone G as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[28]](#footnote-28) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**340.08 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.

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**340.10 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 340A NFX NYISO Zone G Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ONGQ)**

**340A.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.

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

**340A.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 LBMPs for Zone G as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[29]](#footnote-29) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**340A.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.

\*\*\*\*\*

**340A.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 340B NFX NYISO Zone G Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OGGQ)**

**340B.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.

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

**340B.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 LBMPs for Zone G as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[30]](#footnote-30) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

\*\*\*\*\*

**340A.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.

\*\*\*\*\*

**340B.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 341 NFX NYISO Zone J Day-Ahead Peak Financial Futures (NJYQ)**

**341.04 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.

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**341.06 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 LBMPs for Zone J as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[31]](#footnote-31) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**341.08 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.

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**341.10 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 341A NFX NYISO Zone J Day-Ahead Peak Mini Financial Futures - 5MW (NMJQ)**

**341A.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.

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

**341A.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 LBMPs for Zone J as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[32]](#footnote-32) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**341A.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.

\*\*\*\*\*

**341A.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 341B NFX NYISO Zone J Day-Ahead Peak Mini Financial Futures - 1MW (NJJQ)**

**341B.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.

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

**341B.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 LBMPs for Zone J as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[33]](#footnote-33) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**341B.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.

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**341B.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 342 NFX NYISO Zone J Day-Ahead Off-Peak Financial Futures (NJOQ)**

**342.04 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.

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

**342.06 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 LBMPs for Zone J as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[34]](#footnote-34) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**342.08 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.

\*\*\*\*\*

**340.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $2.00 above to $2.20 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**Chapter 342A NFX NYISO Zone J Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ONJQ)**

**342A.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.

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

**342A.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 LBMPs for Zone J as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[35]](#footnote-35) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**342A.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.

\*\*\*\*\*

**342A.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 342B NFX NYISO Zone J Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OJJQ)**

**342B.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.

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

**342B.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 LBMPs for Zone J as published by NYISO where the Peak hours are the hours ending 8:00 through 23:00 EPT for each Monday through Friday excluding NERC holidays.[[36]](#footnote-36) All NYISO hourly Peak LBMPs 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 NYISO adjusts any LBMPs 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.

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**342A.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.

\*\*\*\*\*

**342B.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 November 14, 2016, 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-1)
2. As of November 14, 2016, 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-2)
3. As of November 14, 2016, 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-3)
4. As of November 14, 2016, 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-4)
5. As of November 14, 2016, 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-5)
6. As of November 14, 2016, 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-6)
7. As of November 14, 2016, 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-7)
8. As of November 14, 2016, 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-8)
9. As of November 14, 2016, 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-9)
10. As of November 14, 2016, 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. As of November 14, 2016, 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-11)
12. As of November 14, 2016, 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-12)
13. As of November 14, 2016, 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-13)
14. As of November 14, 2016, 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-14)
15. As of November 14, 2016, 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-15)
16. As of November 14, 2016, 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-16)
17. As of November 14, 2016, 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-17)
18. As of November 14, 2016, 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-18)
19. As of November 14, 2016, 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-19)
20. As of November 14, 2016, 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-20)
21. As of November 14, 2016, 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-21)
22. As of November 14, 2016, 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-22)
23. As of November 14, 2016, 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-23)
24. As of November 14, 2016, 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-24)
25. As of November 14, 2016, 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-25)
26. As of November 14, 2016, 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-26)
27. As of November 14, 2016, 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-27)
28. As of November 14, 2016, 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-28)
29. As of November 14, 2016, 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-29)
30. As of November 14, 2016, 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-30)
31. As of November 14, 2016, 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-31)
32. As of November 14, 2016, 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-32)
33. As of November 14, 2016, 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-33)
34. As of November 14, 2016, 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-34)
35. As of November 14, 2016, 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-35)
36. As of November 14, 2016, 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-36)