

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 15-370

**Organization:** New York Mercantile Exchange, Inc. ("NYMEX")

**Filing as a:**  DCM  SEF  DCO  SDR

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** September 21, 2015 **Filing Description:** Delisting of Certain Previously-Listed Contract Months of the TETCO ELA Natural Gas (Platts IFERC) Basis Futures Contract and Delisting Eleven (11) Natural Gas Futures Contracts

**SPECIFY FILING TYPE**

**Please note only ONE choice allowed per Submission.**

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

**Rule Numbers:**

**New Product**

**Please note only ONE product per Submission.**

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Official Product Name:**

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

**Official Name(s) of Product(s) Affected:** See filing.

**Rule Numbers:** See filing

September 21, 2015

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Delisting of Certain Previously-Listed Contract Months of the TETCO ELA Natural Gas (Platts IFERC) Basis Futures Contract and Delisting Eleven (11) Natural Gas Futures Contracts. NYMEX Submission No. 15-370**

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the delisting of previously listed contract months beyond November 2015 for the TETCO ELA Natural Gas (Platts IFERC) Basis Futures contract, as set out in Exhibit 1 below. This contract is listed for trading on CME Globex and for submission for clearing via CME ClearPort, effective immediately. There is no open interest in the subject contract months slated to be delisted in Exhibit 1.

Exhibit 1

Contract Title / Rulebook Chapter	Commodity Codes	Listing Schedule Prior to Sep 21 <sup>st</sup> , 2015 – CME ClearPort and CME Globex	Listing Schedule as of Sep 21 <sup>st</sup> , 2015 – CME ClearPort and CME Globex	Contract Months Delisted as of Sep 21 <sup>st</sup> , 2015
TETCO ELA Natural Gas (Platts IFERC) Basis Futures / 640	CPC/NX Pit: TE Globex: TEL	Monthly contracts up to and including December 2020	Monthly contracts up to and including October 2015	November 2015 contract month and beyond

In addition, the Exchange is also self-certifying the delisting of eleven (11) natural gas futures contracts effective immediately, as described in Exhibit 2 below. There is no open interest in the subject contracts in Exhibit 2.

Exhibit 2

Contract	Rule Chapter	Clearing Code	Globex Code
Texas Eastern, ELA Natural Gas (Platts Gas Daily) Swing Futures	689	K9	TK9
Texas Eastern, ELA Natural Gas (Platts Gas Daily/Platts IFERC)	835	M9	M9

Contract	Rule Chapter	Clearing Code	Globex Code
Index Futures			
Texas Eastern, WLA Natural Gas (Platts Gas Daily) Swing Futures	462	X8	X8
Texas Eastern, WLA Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures	440	C2	C2
Texas Eastern, WLA Natural Gas (Platts IFERC) Basis Futures	433	8B	8BN
Trunkline, Louisiana Natural Gas (Platts IFERC) Fixed Price Futures	1022	XTC	XTC
Trunkline, Louisiana Natural Gas (Platts IFERC) Basis Futures	773	NU	NUN
NGPL STX Natural Gas (Platts Gas Daily) Swing Futures	708	Q7	Q7
NGPL STX Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures	456	N6	N6
NGPL STX Natural Gas (Platts IFERC) Basis Futures	875	T5	T5N
NGPL STX Natural Gas (Platts IFERC) Fixed Price Futures	1027	DNS	DNS

These futures contracts will be delisted from all venues on which they are currently listed. The eleven (11) natural gas contracts are currently listed for trading on CME Globex and for submission for clearing through CME ClearPort. The contract rule chapters and terms and conditions will be deleted from the Exchange rulebook (see Appendix A). Additionally, the terms and conditions of the contracts being delisted will be deleted from the Exchange's website and the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook will also be removed from the Exchange rulebook (see Appendix B, attached under separate cover).

The Exchange reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the following Core Principles may be impacted by this initiative as follows:

- **Emergency Authority:** There is no open interest in the subject contracts and contract months which are delisted, and therefore there will be no market disruption related to their delisting.
- **Availability of General Information:** The Exchange will make publicly available the details of the contract month delisting by publishing a Special Executive Report ("SER") to the market. The SER will be available on CME Group's website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that these amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please e-mail [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com) or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments:

Appendix A – NYMEX Rulebook Amendments (blackline format)

Appendix B – Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook (attached under separate cover)

## Appendix A

### NYMEX Rulebook

(~~strikethrough indicates deletion~~)

#### **Chapter 835**

#### **~~Texas Eastern, ELA Natural Gas Index Swap (Platts Gas Daily/Platts IFERC) Futures~~**

##### **835.01. SCOPE**

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.~~

##### **835.02. FLOATING PRICE**

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Texas Eastern-ELA Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Texas Eastern Transmission Corp. East Louisiana Zone Index ("Index") published in the Platts IFERC publication under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.~~

##### **835.03. CONTRACT QUANTITY AND VALUE**

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap (EFS) transactions.~~

~~Each Texas Eastern, ELA Natural Gas Index Swap (Platts Gas Daily/Platts IFERC) Futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

##### **835.04. CONTRACT MONTHS**

~~Trading shall be conducted in contracts in such months as shall be determined by the Exchange.~~

##### **835.05. PRICES AND FLUCTUATIONS**

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

##### **835.06. TERMINATION OF TRADING**

~~Trading shall cease on the last business day of the month prior to the contract month, and EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.~~

##### **835.07. FINAL SETTLEMENT**

~~Delivery under the Texas Eastern, ELA Natural Gas Index Swap (Platts Gas Daily/Platts IFERC) Futures contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

##### **835.08. EXCHANGE OF FUTURES FOR, OR IN CONNECTION WITH, PRODUCT (EFP) AND EXCHANGE OF FUTURES FOR, OR IN CONNECTION WITH, SWAP (EFS) TRANSACTIONS**

~~Any EFP or EFS transaction shall be governed by the provisions of Rules 538 and 538A, respectively.~~

##### **835.09. DISCLAIMER**

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## Chapter 689

### Texas Eastern, ELA Natural Gas (Platts Gas Daily) Swing Futures

#### **689.01. SCOPE**

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

#### **689.02. FLOW DATE**

"Flow Date" shall mean a calendar day that corresponds to a contract day and will serve as the reference day for determining the Floating Price.

"Publication Date" shall mean the date that Platts Gas Daily publishes the Midpoint price for the Flow Date that corresponds to the contract day.

#### **689.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Texas Eastern, ELA Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".

#### **689.04. CONTRACT QUANTITY AND VALUE**

The contract quantity shall be 2,500 MMBtu (million British thermal units).

Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

#### **689.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Exchange

#### **689.06. PRICES AND FLUCTUATIONS**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.

#### **689.07. TERMINATION OF TRADING**

Trading shall cease on the business day prior to the scheduled Publication Date.

#### **689.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract day, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract day, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

#### **689.09. RESERVED**

#### **689.10. DISCLAIMER**

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## Chapter 462

### Texas Eastern, WLA Natural Gas (Platts Gas Daily) Swing Futures

#### **462.01. SCOPE**

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

#### **462.02. FLOW DATE**

"Flow Date" shall mean a calendar day that corresponds to a contract day and will serve as the reference day for determining the Floating Price.

"Publication Date" shall mean the date that Platts Gas Daily publishes the Midpoint price for the Flow Date that corresponds to the contract day.

#### **462.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Texas Eastern, WLA Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".

#### **462.04. CONTRACT QUANTITY AND VALUE**

The contract quantity shall be 2,500 MMBtu (million British thermal units).

Each Texas Eastern, WLA Natural Gas Swing Swap (Platts Gas Daily) Futures contract shall be valued as the contract quantity multiplied by the settlement price.

#### **462.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Exchange

#### **462.06. PRICES AND FLUCTUATIONS**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.

#### **462.07. TERMINATION OF TRADING**

Trading shall cease on the business day prior to the scheduled Publication Date.

#### **462.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract day, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract day, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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**Chapter 440**  
**Texas Eastern, WLA Natural Gas**  
**(Platts Gas Daily/Platts IFERC) Index Futures**

**440.01. SCOPE**

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

**440.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Texas Eastern, WLA Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Texas Eastern Transmission Corp. West Louisiana Zone Index ("Index") published in the Platts IFERC publication under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

**440.03. CONTRACT QUANTITY AND VALUE**

The contract quantity shall be 2,500 MMBtu (million British thermal units).

Each futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

**440.04. CONTRACT MONTHS**

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

**440.05. PRICES AND FLUCTUATIONS**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.

**440.06. TERMINATION OF TRADING**

Trading shall cease on the last business day of the month prior to the contract month, and EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

**440.07. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

**440.08. RESERVED**

**440.09. DISCLAIMER**

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## Chapter 433

### ~~Texas Eastern, WLA Natural Gas (Platts IFERC) Basis Futures~~

#### ~~433.01. SCOPE~~

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.~~

#### ~~433.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Texas Eastern Transmission Corp. West Louisiana Zone Index ("Index") published in the table titled "Prices of Spot Gas Delivered to Pipelines" in the first regular issue of the contract month minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price for the corresponding contract month.~~

#### ~~433.03. CONTRACT QUANTITY AND VALUE~~

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Each futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

#### ~~433.04. CONTRACT MONTHS~~

~~Trading shall be conducted in contracts in such months as shall be determined by the Exchange~~

#### ~~433.05. PRICES AND FLUCTUATIONS~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

~~433.06. TERMINATION OF TRADING Trading shall cease on the last business day of the month prior to the contract month.~~

#### ~~433.07. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

#### ~~433.08. RESERVED~~

#### ~~433.09. DISCLAIMER~~

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**Chapter 1022**  
**Trunkline Louisiana Natural Gas (Platts IFERC) Fixed Price Futures**

**1022100. SCOPE OF CHAPTER**

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

**1022101. CONTRACT SPECIFICATIONS**

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Trunkline Gas Co., LA Index ("Index") published in the table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month.

**1022102. TRADING SPECIFICATIONS**

The number of months open for trading at a given time shall be determined by the Exchange.

**1022102.A. Trading Schedule**

The hours of trading for this contract shall be determined by the Exchange.

**1022102.B. Trading Unit**

The contract quantity shall be 2,500 MMBtu (million British thermal units). Each futures contract shall be valued as the contract quantity (2,500) multiplied by the settlement price.

**1022102.C. Price Increments**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu.

**1022102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

**1022102.E. Termination of Trading**

The contract shall terminate on the last business day of the month prior to the contract month.

**1022103. FINAL SETTLEMENT**

Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

**1022104. DISCLAIMER**

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## Chapter 773

### Trunkline, Louisiana Natural Gas (Platts IFERC) Basis Futures

#### **773.01. SCOPE**

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

#### **773.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Trunkline Gas Co., LA Index ("Index") published in the table titled "Prices of Spot Gas Delivered to Pipelines" in the first regular issue of the contract month minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price for the corresponding contract month.

#### **773.03. CONTRACT QUANTITY AND VALUE**

The contract quantity shall be 2,500 MMBtu (million British thermal units).

Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection With Swap Transactions (EFS).

Each contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

#### **773.04. CONTRACT MONTHS**

Trading shall be conducted in contracts in such months as shall be determined by the Board of Directors.

#### **773.05. PRICES AND FLUCTUATIONS**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.

~~773.06. TERMINATION OF TRADING~~ Trading shall cease on the last business day of the month prior to the contract month.

#### **773.07. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

#### **773.08. RESERVED**

#### **773.09. DISCLAIMER**

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**Chapter 708**  
**NGPL STX Natural Gas (Platts Gas Daily) Swing Futures**

**708.01. SCOPE**

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

**708.02. FLOW DATE**

"Flow Date" shall mean a calendar day that corresponds to a contract day and will serve as the reference day for determining the Floating Price.

"Publication Date" shall mean the date that Platts Gas Daily publishes the Midpoint price for the Flow Date that corresponds to the contract day.

**708.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily NGPL, STX Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".

**708.04. CONTRACT QUANTITY AND VALUE**

The contract quantity shall be 2,500 MMBtu (million British thermal units).

Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

**708.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Exchange

**708.06. PRICES AND FLUCTUATIONS**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.

**708.07. TERMINATION OF TRADING**

Trading shall cease on the business day prior to the scheduled Publication Date.

**708.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract day, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract day, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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**Chapter 456**  
**NGPL-STX Natural Gas**  
**(Platts Gas Daily/Platts IFERC) Index Futures**

**456.01. SCOPE**

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

**456.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily NGPL, STX Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Natural Gas Pipeline Co. of America, South Texas Zone Index ("Index") published in the Platts IFERC publication under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

**456.03. CONTRACT QUANTITY AND VALUE**

The contract quantity shall be 2,500 MMBtu (million British thermal units).

Each futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

**456.04. CONTRACT MONTHS**

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

**456.05. PRICES AND FLUCTUATIONS**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.

**456.06. TERMINATION OF TRADING**

Trading shall cease on the last business day of the month prior to the contract month, and EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

**456.07. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

**456.08. RESERVED**

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**Chapter 875**  
**NGPL STX Natural Gas (Platts IFERC) Basis Futures**

**875.01 SCOPE**

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

**875.02 FLOATING PRICE**

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Natural Gas Pipeline Co. of America, South Texas zone Index ("Index") published in the table titled "Prices of Spot Gas Delivered to Pipelines" in the first regular issue of the contract month minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price for the corresponding contract month.

**875.03 CONTRACT QUANTITY AND VALUE**

The contract quantity shall be 2,500 MMBtu (million British thermal units).

Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection With Swap Transactions (EFS).

Each contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

**875.04 CONTRACT MONTHS**

Trading shall be conducted in contracts in such months as shall be determined by the Board of Directors.

**875.05 PRICES AND FLUCTUATIONS**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.

**875.06 TERMINATION OF TRADING**

Trading shall cease on the last business day of the month prior to the contract month.

**875.07 FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

**875.08 RESERVED**

**875.09 DISCLAIMER**

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## Chapter 1027

### NGPL STX Natural Gas (Platts IFERC) Fixed Price Futures

#### **1027100. SCOPE OF CHAPTER**

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

#### **1027101. CONTRACT SPECIFICATIONS**

The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") found in Platts Inside FERC ("IFERC") Gas Market Report under the "Natural Gas Pipeline Co. of America, South Texas zone" heading in the "index" column of the table entitled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month.

#### **1027102. TRADING SPECIFICATIONS**

The number of months open for trading at a given time shall be determined by the Exchange.

##### **1027102.A. Trading Schedule**

The hours of trading for this contract shall be determined by the Exchange.

##### **1027102.B. Trading Unit**

The contract quantity shall be 2,500 MMBtu (million British thermal units). Each futures contract shall be valued as the contract quantity (2,500) multiplied by the settlement price.

##### **1027102.C. Price Increments**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu.

##### **1027102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

##### **1027102.E. Termination of Trading**

The contract shall terminate on the last business day of the month prior to the contract month.

#### **1027103. FINAL SETTLEMENT**

Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

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## **Appendix B**

### **Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook**

(attached under separate cover)