

## Appendix B Amendments to NYMEX Rulebook Chapters (deletions are struck through)

### Chapter 389 Malin Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **389.01. 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.~~

#### **389.02. FLOATING PRICE**

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily PG&E, Malin Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") PG&E Malin, Ore. Index ("Index") published in the Platts IFERC publication 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.~~

#### **389.03. 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.~~

#### **389.04. CONTRACT MONTHS**

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

#### **389.05. 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.~~

#### **389.06. TERMINATION OF TRADING**

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

#### **389.07. 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.~~

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## Chapter 432

### Tennessee 800 Leg Natural Gas (Platts IFERC) Basis Futures

#### **432.01. 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.

#### **432.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Tennessee Gas Pipeline Co. Louisiana, 800 leg Index ("Index") published 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.

#### **432.03. 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.

#### **432.04. CONTRACT MONTHS**

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

#### **432.05. 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.

#### **432.06. TERMINATION OF TRADING**

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

#### **432.07. 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.

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## Chapter 435

### Transco Zone 1 Natural Gas (Platts IFERC) Basis Futures

#### 435.01. 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.

#### 435.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Transcontinental Gas Pipe Line Corp. Zone 1 Index ("Index") published 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.

#### 435.03. 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.

#### 435.04. CONTRACT MONTHS

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

#### 435.05. 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.

#### 435.06. TERMINATION OF TRADING

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

#### 435.07. 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.

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## Chapter 437

### SoCal City-Gate Natural Gas (Platts IFERC) Basis Futures

#### 437.01. ~~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.~~

#### 437.02. ~~FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") SoCal Gas city-gate Index ("Index") published 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.~~

#### 437.03. ~~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.~~

#### 437.04. ~~CONTRACT MONTHS~~

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

#### 437.05. ~~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.~~

#### 437.06. ~~TERMINATION OF TRADING~~

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

#### 437.07. ~~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.~~

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## Chapter 439 OneOk, Oklahoma Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

### **439.01. 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.

### **439.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily OneOk, Okla. Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") OneOk Gas Transportation LLC, Oklahoma Index ("Index") published in the Platts IFERC publication 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.

### **439.03. 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.

### **439.04. CONTRACT MONTHS**

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

### **439.05. 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.

### **439.06. 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.

### **439.07. 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.

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## Chapter 442

### Transco Zone 1 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **442.01. 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.

#### **442.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Transco Zone 1 Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Transcontinental Gas Pipe Line Corp. Zone 1 Index ("Index") published in the Platts IFERC publication 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.

#### **442.03. 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.

#### **442.04. CONTRACT MONTHS**

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

#### **442.05. 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.

#### **442.06. 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.

#### **442.07. 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.

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## Chapter 444

### Columbia Gulf, Mainline Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **444.01. 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.

#### **444.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Columbia Gulf, Mainline Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Columbia Gulf Transmission Co., Mainline Index ("Index") published in the Platts IFERC publication 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.

#### **444.03. 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.

#### **444.04. CONTRACT MONTHS**

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

#### **444.05. 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.

#### **444.06. 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.

#### **444.07. 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.

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## Chapter 445

### Tennessee 800 Leg Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **445.01. 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.~~

#### **445.02. FLOATING PRICE**

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Tennessee, La., 800 Leg Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Tennessee Gas Pipeline Co. Louisiana, 800 Leg Index ("Index") published in the Platts IFERC publication 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.~~

#### **445.03. CONTRACT QUANTITY AND VALUE**

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

~~Each Tennessee 800 Leg 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.~~

#### **445.04. CONTRACT MONTHS**

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

#### **445.05. 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.~~

#### **445.06. 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.~~

#### **445.07. 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.~~

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## Chapter 446 Texas Gas, Zone 1 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

### 446.01. 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.

### 446.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Texas Gas, zone 1 Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Texas Gas Transmission Corp. Zone 1 Index ("Index") published in the Platts IFERC publication 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.

### 446.03. 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.

### 446.04. CONTRACT MONTHS

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

### 446.05. 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.

### 446.06. 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.

### 446.07. 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.

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## Chapter 447

### Florida Gas, Zone 3 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **447.01. 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.

#### **447.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Florida Gas, Zone 3 Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Florida Gas Transmission Co. Zone 3 Index ("Index") published in the Platts IFERC publication 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.

#### **447.03. 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.

#### **447.04. CONTRACT MONTHS**

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

#### **447.05. 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.

#### **447.06. 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.

#### **447.07. 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.

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#### **447.09. DISCLAIMER**

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## Chapter 448 Transco Zone 4 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

### 448.01. 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.

### 448.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Transco Zone 4 Midpoint (Midpoint) minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Transcontinental Gas Pipe Line Corp. Zone 4 Index ("Index") published in the Platts IFERC publication 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.

### 448.03. 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.

### 448.04. CONTRACT MONTHS

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

### 448.05. 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.

### 448.06. 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.

### 448.07. 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.

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## Chapter 449 Columbia Gulf, Louisiana Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

### 449.01. 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.

### 449.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Columbia Gulf, LA. Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC")-Columbia Gulf Transmission Co., Louisiana Index ("Index") published in the Platts IFERC publication 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.

### 449.03. 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.

### 449.04. CONTRACT MONTHS

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

### 449.05. 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.

### 449.06. 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.

### 449.07. 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.

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## Chapter 454

### ANR, Louisiana Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **454.01. 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.

#### **454.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily ANR, LA, Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") ANR Pipeline Co. Louisiana Index ("Index") published in the Platts IFERC publication 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.

#### **454.03. 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.

#### **454.04. CONTRACT MONTHS**

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

#### **454.05. 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.

#### **454.06. 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.

#### **454.07. 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.

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**Chapter 455**  
**SoCal City-Gate Natural Gas**  
**~~(Platts Gas Daily/Platts IFERC) Index Futures~~**

**455.01. 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.~~

**455.02. FLOATING PRICE**

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily SoCal Gas, City Gate Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") SoCal Gas City Gate Index ("Index") published in the Platts IFERC publication 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.~~

**455.03. 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.~~

**455.04. CONTRACT MONTHS**

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

**455.05. 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.~~

**455.06. 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.~~

**455.07. 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.~~

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## Chapter 457

### Algonquin City-Gates Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 457.01. 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.

#### 457.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Algonquin, City-Gates Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Algonquin City-Gates Index ("Index") published in the Platts IFERC publication 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.

#### 457.03. 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.

#### 457.04. CONTRACT MONTHS

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

#### 457.05. 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.

#### 457.06. 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.

#### 457.07. 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.

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## Chapter 459

### SoCal City-Gate Natural Gas (Platts Gas Daily) Swing Futures

#### **459.01. 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.~~

#### **459.02. 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.~~

#### **459.03. FLOATING PRICE**

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

#### **459.04. 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.~~

#### **459.05. CONTRACT DAYS**

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

#### **459.06. 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.~~

#### **459.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

~~Trading shall cease on the business day prior to the scheduled Publication Date. Exchange of futures for, or in connection with, product (EFP) and exchange of futures for, or in connection with, swap (EFS) transactions may be submitted up until the deadlines specified in Rules 538 and 538A.~~

#### **459.08. FINAL SETTLEMENT**

~~Delivery under the SoCal City-Gate Natural Gas Swing Swap (Platts Gas Daily) Futures 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 461

### OneOk, Oklahoma Natural Gas (Platts Gas Daily) Swing Futures

#### **461.01. 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.

#### **461.02. 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.

#### **461.03. FLOATING PRICE**

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

#### **461.04. CONTRACT QUANTITY AND VALUE**

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

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

#### **461.05. CONTRACT DAYS**

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

#### **461.06. 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.

#### **461.07. TERMINATION OF TRADING**

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

#### **461.08. 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 507

### SoCal Natural Gas (Platts IFERC) Fixed Price Futures

#### 507.01 SCOPE

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

#### 507.02 FLOATING PRICE

The Floating Price for each contract month will be equal to the bidweek price (average) ("Bidweek Price") for the Southern California Gas Co. "SoCal" found in *Platts Inside Ferc (IFERC) Gas Market Report*, for the corresponding contract month.

#### 507.03 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 exchange for related position (EFRP) transactions.

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

#### 507.04 CONTRACT MONTHS

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

#### 507.05 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.

#### 507.06 TERMINATION OF TRADING

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

#### 507.07 FINAL SETTLEMENT

Delivery under the 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.

#### 507.08 EXCHANGE FOR RELATED POSITION TRANSACTIONS

Any exchange for related position ("EFRP") transactions shall be governed by the provisions of Exchange rule 538.

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## **Chapter 517**

### **~~Chicago Natural Gas (Platts IFERC) Basis Futures~~**

#### **517.01 SCOPE**

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

#### **517.02 FLOATING PRICE**

The Floating Price for each contract month will be equal to the bidweek price (average) for the Chicago city-gates found in *Platts Inside (FERC) Gas Market Report*, minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price for the corresponding contract month.

#### **517.03 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.

#### **517.04 CONTRACT MONTHS**

Posting of transactions shall be conducted in contracts in such months as shall be determined by the Exchange.

#### **517.05 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.

#### **517.06 TERMINATION OF TRADING**

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

#### **517.07 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.

#### **517.08 RESERVED**

#### **517.09 DISCLAIMER**

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## Chapter 520 ~~SoCal Natural Gas (Platts IFERC) Basis Futures~~

### ~~520.01 SCOPE~~

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

### ~~520.02 FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the bidweek price (average) ("Bidweek Price") for the Southern California Gas Co. Border Avg. found in *Platts Inside Fore (IFERC) Gas Market Report*, minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price for the corresponding contract month.~~

### ~~520.03 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.~~

### ~~520.04 CONTRACT MONTHS~~

~~Posting of transactions shall be conducted in contracts in such months as shall be determined by the Exchange.~~

### ~~520.05 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.~~

### ~~520.06 TERMINATION OF TRADING~~

~~Posting of transactions shall cease on the last business day of the month prior to the contract month.~~

### ~~520.07 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.~~

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## Chapter 623

### ~~Malin Natural Gas (Platts IFERC) Basis Futures~~

#### ~~623.01. 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.~~

#### ~~623.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the bidweek price (average) for PG&E Malin, Ore. found in *Platts Inside Ferc (IFERC) Gas Market Report* minus the Henry Hub Natural Gas Futures contract final settlement price for the corresponding contract month.~~

#### ~~623.03. 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 futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

#### ~~623.04. CONTRACT MONTHS~~

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

#### ~~623.05. 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.~~

#### ~~623.06. TERMINATION OF TRADING~~

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

#### ~~623.07. 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.~~

#### ~~623.08. RESERVED~~

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## Chapter 624

### PG&E Citygate Natural Gas (Platts IFERC) Basis Futures

#### 624.01. 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.

#### 624.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the bidweek price (average) for the PG&E city-gate found in *Platts Inside Fore (IFERC) Gas Market Report*, minus the Henry Hub Natural Gas Futures contract final settlement price for the corresponding contract month.

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

#### 624.04. CONTRACT MONTHS

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

#### 624.05. 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.

#### 624.06. TERMINATION OF TRADING

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

#### 624.07. 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.

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## Chapter 646

### Transco Zone 1 Natural Gas (Platts Gas Daily) Swing Futures

#### **646.01. 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.

#### **646.02. 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.

#### **646.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Transco Zone 1 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".

#### **646.04. 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.

#### **646.05. CONTRACT DAYS**

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

#### **646.06. 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.

#### **646.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

Trading shall cease on the business day prior to the scheduled Publication Date. Exchange of futures for, or in connection with, product (EFP) and exchange of futures for, or in connection with, swap (EFS) transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### **646.08. 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.

#### **646.09. RESERVED**

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## Chapter 649

### **Columbia Gulf, Mainline Natural Gas (Platts Gas Daily) Swing Futures**

#### **649.01. 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.

#### **649.02. 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.

#### **649.03. FLOATING PRICE**

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

#### **649.04. 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.

#### **649.05. CONTRACT DAYS**

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

#### **649.06. 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.

#### **649.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

Trading shall cease on the business day prior to the scheduled Publication Date. Exchange of futures for, or in connection with, product (EFP) and exchange of futures for, or in connection with, swap (EFS) transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### **649.08. 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.

#### **649.09. RESERVED**

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

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## Chapter 673

### Tennessee 800 Leg Natural Gas (Platts Gas Daily) Swing Futures

#### **673.01. 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.

#### **673.02. 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.

#### **673.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Tennessee, La., 800 Leg Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".

#### **673.04. 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.

#### **673.05. CONTRACT DAYS**

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

#### **673.06. 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.

#### **673.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **673.08. 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 674

### Texas Gas, Zone 1 Natural Gas (Platts Gas Daily) Swing Futures

#### **674.01. 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.

#### **674.02. 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.

#### **674.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Texas Gas, Zone 1 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".

#### **674.04. 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.

#### **674.05. CONTRACT DAYS**

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

#### **674.06. 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.

#### **674.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **674.08. 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 676

### Florida Gas, Zone 3 Natural Gas (Platts Gas Daily) Swing Futures

#### **676.01. 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.

#### **676.02. 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.

#### **676.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Florida Gas, Zone 3 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".

#### **676.04. 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.

#### **676.05. CONTRACT DAYS**

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

#### **676.06. 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.

#### **676.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **676.08. 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 677

### ~~Transco Zone 4 Natural Gas (Platts Gas Daily) Swing Futures~~

#### ~~677.01. 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.~~

#### ~~677.02. 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.~~

#### ~~677.03. FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily Transco Zone 4 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey."~~

#### ~~677.04. 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.~~

#### ~~677.05. CONTRACT DAYS~~

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

#### ~~677.06. 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.~~

#### ~~677.07. TERMINATION OF TRADING~~

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

#### ~~677.08. 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 678

### Columbia Gulf, Louisiana Natural Gas (Platts Gas Daily) Swing Futures

#### 678.01. 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.

#### 678.02. 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.

#### 678.03. FLOATING PRICE

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

#### 678.04. 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.

#### 678.05. CONTRACT DAYS

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

#### 678.06. 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.

#### 678.07. TERMINATION OF TRADING

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

#### 678.08. 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 690

### **Southern Natural, Louisiana Natural Gas (Platts Gas Daily) Swing Futures**

#### **690.01. 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.~~

#### **690.02. 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.

#### **690.03. FLOATING PRICE**

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

#### **690.04. 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.~~

#### **690.05. CONTRACT DAYS**

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

#### **690.06. 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.~~

#### **690.07. TERMINATION OF TRADING**

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

#### **690.08. 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 700

### Chicago Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 700.01. 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.

#### 700.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Chicago city-gate Midpoint ("Midpoint") minus the bidweek price (average) for the Chicago city-gate found in *Platts Inside Forec (IFERC) Gas Market Report*, for the corresponding contract month calculated for all 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.

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

#### 700.04. CONTRACT MONTHS

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

#### 700.05. 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.

#### 700.06. TERMINATION OF TRADING

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

#### 700.07. 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.

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## Chapter 701 Permian Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

### **701.01. 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.

### **701.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily El Paso, Permian Basin Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") El Paso Natural Gas Company, Permian Index ("Index") published for the corresponding contract month calculated for all 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.

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

### **701.04. CONTRACT MONTHS**

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

### **701.05. 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.

### **701.06. TERMINATION OF TRADING**

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

### **701.07. 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.

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## Chapter 703

### Houston Ship Channel Natural Gas (Platts Gas Daily/Platts IFERG)

#### Index Futures

##### **703.01. 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.

##### **703.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Houston Ship Channel Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERG") Houston Ship Channel Index ("Index") published for the corresponding contract month calculated for all 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.

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

##### **703.04. CONTRACT MONTHS**

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

##### **703.05. 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.

##### **703.06. TERMINATION OF TRADING**

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

##### **703.07. 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.

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## Chapter 704

### Panhandle Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **704.01. 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.~~

#### **704.02. FLOATING PRICE**

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Panhandle, Tx.-Okla. Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Panhandle Eastern Pipeline Co., Texas Oklahoma (mainline) Index ("Index") published for the corresponding contract month calculated for all 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.~~

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

#### **704.04. CONTRACT MONTHS**

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

#### **704.05. 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.~~

#### **704.06. TERMINATION OF TRADING**

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

#### **704.07. 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.~~

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## Chapter 705

### Waha Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 705.01. 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.

#### 705.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Waha Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Waha Index ("Index") published for the corresponding contract month calculated for all 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.

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

#### 705.04. CONTRACT MONTHS

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

#### 705.05. 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.

#### 705.06. TERMINATION OF TRADING

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

#### 705.07. 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.

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## Chapter 707

### ANR, Louisiana Natural Gas (Platts Gas Daily) Swing Futures

#### **707.01. 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.~~

#### **707.02. 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.~~

#### **707.03. FLOATING PRICE**

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

#### **707.04. 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.~~

#### **707.05. CONTRACT DAYS**

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

#### **707.06. 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.~~

#### **707.07. TERMINATION OF TRADING**

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

#### **707.08. 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 709

### ~~Algonquin City-Gates Natural Gas (Platts Gas Daily) Swing Futures~~

#### ~~709.01. 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.~~

#### ~~709.02. 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.~~

#### ~~709.03. FLOATING PRICE~~

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

#### ~~709.04. 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.~~

#### ~~709.05. CONTRACT DAYS~~

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

#### ~~709.06. 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.~~

#### ~~709.07. TERMINATION OF TRADING~~

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

#### ~~709.08. 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.~~

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## Chapter 750

### Chicago Natural Gas (Platts Gas Daily) Swing Futures

#### **750.01. 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.~~

#### **750.02. 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.~~

#### **750.03. FLOATING PRICE**

~~The Floating Price for each contract day is equal to the Platts Gas Daily Chicago city-gate Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### **750.04. 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.~~

#### **750.05. CONTRACT DAYS**

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

#### **750.06. 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.~~

#### **750.07. TERMINATION OF TRADING AND POSTING TRANSACTIONS**

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

#### **750.08. FINAL SETTLEMENT**

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 751 Permian Natural Gas (Platts Gas Daily) Swing Futures

### **751.01. 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.~~

### **751.02. 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.~~

### **751.03. FLOATING PRICE**

~~The Floating Price for each contract day is equal to the Platts Gas Daily El Paso, Permian Basin Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

### **751.04. CONTRACT QUANTITY AND VALUE**

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

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

### **751.05. CONTRACT DAYS**

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

### **751.06. 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.~~

### **751.07. TERMINATION OF TRADING AND POSTING TRANSACTIONS**

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

### **751.08. FINAL SETTLEMENT**

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 752

### Henry Hub Natural Gas (Platts Gas Daily) Swing Futures

#### **752.01. 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.~~

#### **752.02. 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.~~

#### **752.03. FLOATING PRICE**

~~The Floating Price for each contract day is equal to the Platts Gas Daily Henry Hub Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### **752.04. CONTRACT QUANTITY AND VALUE**

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

#### **752.05. CONTRACT DAYS**

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

#### **752.06. 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.~~

#### **752.07. TERMINATION OF TRADING AND POSTING TRANSACTIONS**

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

#### **752.08. FINAL SETTLEMENT**

~~Final settlement under the contract shall be by cash settlement. 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, based on the best information available to the Exchange at the time, the Exchange 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 753

### Houston Ship Channel Natural Gas (Platts Gas Daily) Swing Futures

#### **753.01. 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.

#### **753.02. 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.

#### **753.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Houston Ship Channel Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### **753.04. CONTRACT QUANTITY AND VALUE**

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

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

#### **753.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### **753.06. 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.

#### **753.07. TERMINATION OF TRADING AND POSTING TRANSACTIONS**

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

#### **753.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 754

### Panhandle Natural Gas (Platts Gas Daily) Swing Futures

#### **754.01. 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.

#### **754.02. 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.

#### **754.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Panhandle, Tx.-Okla. Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### **754.04. CONTRACT QUANTITY AND VALUE**

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

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

#### **754.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### **754.06. 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.

#### **754.07. TERMINATION OF TRADING AND POSTING TRANSACTIONS**

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

#### **754.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 755

### ~~Waha Natural Gas (Platts Gas Daily) Swing Futures~~

#### ~~755.01. 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.~~

#### ~~755.02. 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.~~

#### ~~755.03. FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily Waha Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### ~~755.04. CONTRACT QUANTITY AND VALUE~~

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

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

#### ~~755.05. CONTRACT DAYS~~

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

#### ~~755.06. 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.~~

#### ~~755.07. TERMINATION OF TRADING AND POSTING TRANSACTIONS~~

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

#### ~~755.08. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 759 Columbia Gas TCO Natural Gas (Platts IFERC) Pipe Option

### 759100. SCOPE OF CHAPTER

This chapter is limited in application to put and call Pipe options on the Columbia Gas TCO Natural Gas (Platts IFERC) Fixed Price Futures contract. In addition to the rules of this chapter, transactions in the Columbia Gas TCO Natural Gas (Platts IFERC) Pipe Option contract shall be subject to the general rules of the Exchange insofar as applicable.

### 759101. OPTION CHARACTERISTICS

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

#### 759101.A. Trading Schedule

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

#### 759101.B. Trading Unit

On expiration of a Columbia Gas TCO Natural Gas (Platts IFERC) call Pipe option, the value will be the difference between the settlement price of the first nearby underlying Columbia Gas TCO Natural Gas (Platts IFERC) Fixed Price Futures and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a Columbia Gas TCO Natural Gas (Platts IFERC) put Pipe option, the value will be the difference between the strike price and the settlement price of the first nearby underlying Columbia Gas TCO Natural Gas (Platts IFERC) Fixed Price Futures multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### 759101.C. Price Increments

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price increment shall be \$0.0001 per MMBtu. A cabinet trade may occur at the price \$1.00 per a contract.

#### 759101.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.

#### 759101.E. Termination of Trading

The option contract shall expire on the termination day of the underlying Columbia Gas TCO Natural Gas (Platts IFERC) Fixed Price Futures.

#### 759101.F. Type Option

Columbia Gas TCO Natural Gas (Platts IFERC) Pipe option is a European Style option.

### 759102. EXERCISE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

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## Chapter 760

### Dominion, South Point Natural Gas (Platts IFERC) Pipe Option

#### ~~760100. SCOPE OF CHAPTER~~

~~This chapter is limited in application to put and call Pipe options on the Dominion, South Point Natural Gas (Platts IFERC) Fixed Price Futures contract. In addition to the rules of this chapter, transactions in the Dominion, South Point Natural Gas (Platts IFERC) Pipe Option contract shall be subject to the general rules of the Exchange insofar as applicable.~~

#### ~~760101. OPTION CHARACTERISTICS~~

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

##### ~~760101.A. Trading Schedule~~

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

##### ~~760101.B. Trading Unit~~

~~On expiration of a Dominion, South Point Natural Gas (Platts IFERC) call Pipe option, the value will be the difference between the settlement price of the first nearby underlying Dominion, South Point Natural Gas (Platts IFERC) Fixed Price Futures and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a Dominion, South Point Natural Gas (Platts IFERC) put Pipe option, the value will be the difference between the strike price and the settlement price of the first nearby underlying Dominion, South Point Natural Gas (Platts IFERC) Fixed Price Futures multiplied by 2,500 MMBtu, or zero, whichever is greater.~~

##### ~~760101.C. Price Increments~~

~~Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price increment shall be \$0.0001 per MMBtu. A cabinet trade may occur at the price \$1.00 per a contract.~~

##### ~~760101.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.~~

##### ~~760101.E. Termination of Trading~~

~~The option contract shall expire on the termination day of the underlying Dominion, South Point Natural Gas (Platts IFERC) Fixed Price Futures.~~

##### ~~760101.F. Type Option~~

~~Dominion, South Point Natural Gas (Platts IFERC) Pipe option is a European Style option.~~

#### ~~760102. EXERCISE PRICES~~

~~Transactions shall be conducted for option contracts as set forth in Rule 300.20.~~

#### ~~760103. DISCLAIMER~~

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## Chapter 761

### Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Pipe Option

#### 761100. SCOPE OF CHAPTER

This chapter is limited in application to put and call Pipe options on the Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Fixed Price Futures contract. In addition to the rules of this chapter, transactions in the Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Pipe Option contract shall be subject to the general rules of the Exchange insofar as applicable.

#### 761101. OPTION CHARACTERISTICS

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

##### 761101.A. Trading Schedule

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

##### 761101.B. Trading Unit

On expiration of a Texas Eastern Zone M-3 Natural Gas (Platts IFERC) call Pipe option, the value will be the difference between the settlement price of the first nearby underlying Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Fixed Price Futures and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a Texas Eastern Zone M-3 Natural Gas (Platts IFERC) put Pipe option, the value will be the difference between the strike price and the settlement price of the first nearby underlying Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Fixed Price Futures multiplied by 2,500 MMBtu, or zero, whichever is greater.

##### 761101.C. Price Increments

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price increment shall be \$0.0001 per MMBtu. A cabinet trade may occur at the price \$1.00 per a contract.

##### 761101.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.

##### 761101.E. Termination of Trading

The option contract shall expire on the termination day of the underlying Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Fixed Price Futures.

##### 761101.F. Type Option

Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Pipe option is a European Style option.

#### 761102. EXERCISE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### 761103. DISCLAIMER

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## Chapter 767

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

#### 767.01. 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.

#### 767.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") ANR, Pipeline Co., Louisiana Index ("Index") published 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.

#### 767.03. 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.

#### 767.04. CONTRACT MONTHS

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

#### 767.05. 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.

#### 767.06. TERMINATION OF TRADING

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

#### 767.07. 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.

#### 767.08. RESERVED

#### 767.09. DISCLAIMER

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## Chapter 768

### Kern River Natural Gas (Platts IFERC) Basis Futures

#### **768.01. 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.

#### **768.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Kern River Gas Transmission Co., Wyoming Index ("Index") published 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.

#### **768.03. 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.

#### **768.04. CONTRACT MONTHS**

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

#### **768.05. 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.

#### **768.06. TERMINATION OF TRADING**

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

#### **768.07. 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.

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## Chapter 770

### Tennessee 500 Leg Natural Gas (Platts IFERC) Basis Futures

#### 770.01. 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.

#### 770.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Tennessee Gas Pipeline Co., Louisiana, 500 Leg Index ("Index") published 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.

#### 770.03. 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.

#### 770.04. CONTRACT MONTHS

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

#### 770.05. 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.

#### 770.06. TERMINATION OF TRADING

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

#### 770.07. 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.

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## Chapter 784

### Dominion, South Point Natural Gas (Platts Gas Daily) Swing Futures

#### **784.01. 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.

#### **784.02. 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.

#### **784.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Dominion, South Point Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### **784.04. 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.

#### **784.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### **784.06. 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.

#### **784.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **784.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 785

### Kern Opal Natural Gas (Platts Gas Daily) Swing Futures

#### **785.01. 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.

#### **785.02. 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.

#### **785.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Kern River, Opal Plant Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### **785.04. 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.

#### **785.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### **785.06. 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.

#### **785.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **785.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 786

### ~~PG&E Citygate Natural Gas (Platts Gas Daily) Swing Futures~~

#### ~~786.01. 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.~~

#### ~~786.02. 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.~~

#### ~~786.03. FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily PG&E city-gate Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### ~~786.04. 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.~~

#### ~~786.05. CONTRACT DAYS~~

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors~~

#### ~~786.06. 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.~~

#### ~~786.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS~~

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

#### ~~786.08. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 787

### San Juan Natural Gas (Platts Gas Daily) Swing Futures

#### **787.01. 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.

#### **787.02. 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.

#### **787.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily El Paso, San Juan Basin Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### **787.04. 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.

#### **787.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### **787.06. 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.

#### **787.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **787.08. FINAL SETTLEMENT**

- Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 788

### SoCal Natural Gas (Platts Gas Daily) Swing Futures

#### **788.01. 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.

#### **788.02. 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.

#### **788.03. FLOATING PRICE**

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

#### **788.04. 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.

#### **788.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### **788.06. 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.

#### **788.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **788.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 789

### Sumas Natural Gas (Platts Gas Daily) Swing Futures

#### **789.01. 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.

#### **789.02. 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.

#### **789.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Northwest, Can. Bdr. (Sumas) Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### **789.04. 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.

#### **789.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### **789.06. 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.

#### **789.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **789.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 790

### TETCO M-3 Natural Gas (Platts Gas Daily) Swing Futures

#### **790.01. 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.

#### **790.02. 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.

#### **790.03. FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily Texas Eastern, M-3 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### **790.04. 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.

#### **790.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### **790.06. 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.

#### **790.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **790.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 791

### Transco Zone 6 Natural Gas (Platts Gas Daily) Swing Futures

#### 791.01. 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.

#### 791.02. 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.

#### 791.03. FLOATING PRICE

The Floating Price for each contract day is equal to the Platts Gas Daily Transco, zone 6 N.Y. Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### 791.04. 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.

#### 791.05. CONTRACT DAYS

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### 791.06. 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.

#### 791.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS

- Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### 791.08. FINAL SETTLEMENT

- Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 792

### ~~PG&E Citygate Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures~~

#### ~~792.01. 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.~~

#### ~~792.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily PG&E city-gate Midpoint ("Midpoint") minus the bidweek price (average) for the PG&E city-gate found in *Platts Inside Ferc (IFERC) Gas Market Report*, for the corresponding contract month calculated for all 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.~~

#### ~~792.03. 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.~~

#### ~~792.04. CONTRACT MONTHS~~

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

#### ~~792.05. 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.~~

#### ~~792.06. 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.~~

#### ~~792.07. 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.~~

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## Chapter 793

### SoCal Natural Gas (Platt Gas Daily/Platts IFERG) Index Futures

#### **793.01. 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.~~

#### **793.02. FLOATING PRICE**

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily SoCal Gas Midpoint ("Midpoint") minus the bidweek price (average) ("Bidweek Price") for the Southern Cal. Border Avg. found in Platts Inside Ferc (IFERG) Gas Market Report, for the corresponding contract month calculated for all 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.~~

#### **793.03. 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.~~

#### **793.04. CONTRACT MONTHS**

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

#### **793.05. 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.~~

#### **793.06. 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.~~

#### **793.07. 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.~~

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## Chapter 795

### Rockies Natural Gas (Platt Gas Daily/Platts IFERC) Index Futures

#### 795.01. 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.

#### 795.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Kern River, Opal Plant Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Northwest Pipeline Corp., Rocky Mountains Index ("Index") published for the corresponding contract month calculated for all 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.

#### 795.03. 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.

#### 795.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 795.05. 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.

#### 795.06. 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.

#### 795.07. 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.

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## Chapter 796

### San Juan Natural Gas (Platt Gas Daily/Platts IFERC) Index Futures

#### 796.01. 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.

#### 796.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily El Paso, San Juan Basin Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") El Paso Natural Gas Co., San Juan Basin Index ("Index") published for the corresponding contract month calculated for all 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.

#### 796.03. 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.

#### 796.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 796.05. 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.

#### 796.06. 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.

#### 796.07. 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.

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## Chapter 797

### Sumas Natural Gas (Platt Gas Daily/Platts IFERC) Index Futures

#### **797.01. 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.

#### **797.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the ~~Platts Gas Daily Northwest, Can. Bdr. (Sumas) Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Northwest Pipeline Corp., Canadian border Index ("Index") published for the corresponding contract month calculated for all 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.~~

#### **797.03. 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.~~

#### **797.04. CONTRACT MONTHS**

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

#### **797.05. 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.~~

#### **797.06. 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.~~

#### **797.07. 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.~~

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## Chapter 798

### TETCO M-3 Natural Gas (Platt Gas Daily/Platts IFERC) Index Futures

#### 798.01. 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.

#### 798.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Texas Eastern, M-3 Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Northeast, Texas Eastern zone M-3 Index ("Index") published for the corresponding contract month calculated for all 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.

#### 798.03. 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.

#### 798.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 798.05. 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.

#### 798.06. TERMINATION OF TRADING

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

#### 798.07. 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.

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## Chapter 799

### Transco Zone 6 Natural Gas (Platt Gas Daily/Platts IFERC) Index Futures

#### 799.01. 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.

#### 799.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Transco, zone 6 N.Y. Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Transco Zone 6 Index ("Index") published for the corresponding contract month calculated for all 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.

#### 799.03. 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.

#### 799.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 799.05. 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.

#### 799.06. TERMINATION OF TRADING

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

#### 799.07. 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.

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## Chapter 806

### Florida Gas, Zone 3 Natural Gas (Platts IFERC) Basis Futures

#### 806.01. 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.~~

#### 806.02. FLOATING PRICE

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Florida Gas Transmission Co. Zone 3 Index ("Index") published in the first regular issue of the contract month minus the Henry Hub Natural Gas Futures contract final settlement price for the corresponding contract month.~~

#### 806.03. 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.~~

#### 806.04. CONTRACT MONTHS

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

#### 806.05. 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.~~

#### 806.06. TERMINATION OF TRADING

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

#### 806.07. 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.~~

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## Chapter 808

### Dawn Natural Gas (Platts IFERC) Basis Futures

#### 808.01. 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.

#### 808.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Dawn, Ontario Index ("Index") published 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.

#### 808.03. 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.

#### 808.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 808.05. 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.

#### 808.06. TERMINATION OF TRADING

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

#### 808.07. 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.

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## Chapter 809

### ANR, Oklahoma Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 809.01. 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.

#### 809.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily ANR, Okla. Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") ANR Pipeline Co. ("Index") published for the corresponding contract month calculated for all 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.

#### 809.03. 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.

#### 809.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 809.05. 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.

#### 809.06. TERMINATION OF TRADING

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

#### 809.07. 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.

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## Chapter 810

### Enable Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 810.01. 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.

#### 810.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Enable, East Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Enable Energy Gas Transmission Index ("Index") published for the corresponding contract month calculated for all 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.

#### 810.03. 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.

#### 810.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 810.05. 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.

#### 810.06. TERMINATION OF TRADING

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

#### 810.07. 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.

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## Chapter 812

### Demarc Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 812.01. 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.

#### 812.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Northern, Demarc Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Northern Natural Gas Co., Demarcation Index ("Index") published for the corresponding contract month calculated for all 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.

#### 812.03. 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.

#### 812.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 812.05. 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.

#### 812.06. TERMINATION OF TRADING

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

#### 812.07. 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.

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## Chapter 813

### ~~NGPL Mid-Con Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures~~

#### ~~813.01. 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.~~

#### ~~813.02. FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily NGPL, Midcontinent Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Natural Gas Pipeline Co. of America, Midcontinent zone Index ("Index") published for the corresponding contract month calculated for all 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.~~

#### ~~813.03. 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.~~

#### ~~813.04. CONTRACT MONTHS~~

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

#### ~~813.05. 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.~~

#### ~~813.06. 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.~~

#### ~~813.07. 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.~~

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## Chapter 814

### NGPL TexOk Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **814.01. 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.~~

#### **814.02. FLOATING PRICE**

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily NGPL, Texok zone Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Natural Gas Pipeline Co. of America, Texok zone Index ("Index") published for the corresponding contract month calculated for all 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.~~

#### **814.03. 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.~~

#### **814.04. CONTRACT MONTHS**

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

#### **814.05. 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.~~

#### **814.06. TERMINATION OF TRADING**

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

#### **814.07. 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.~~

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## Chapter 815

### Ventura Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 815.01. 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.

#### 815.02. FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Northern, Ventura Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Northern Natural Gas Co., Ventura Index ("Index") for the corresponding contract month calculated for all 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.

#### 815.03. 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.

#### 815.04. CONTRACT MONTHS

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### 815.05. 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.

#### 815.06. TERMINATION OF TRADING

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

#### 815.07. 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.

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## Chapter 816

### ~~ANR, Oklahoma Natural Gas (Platts Gas Daily) Swing Futures~~

#### ~~816.01. 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.~~

#### ~~816.02. 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.~~

#### ~~816.03. FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily ANR, Okla. Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### ~~816.04. 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.~~

#### ~~816.05. CONTRACT DAYS~~

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors.~~

#### ~~816.06. 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.~~

#### ~~816.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS~~

- ~~Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.~~

#### ~~816.08. FINAL SETTLEMENT~~

- ~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 817

### Enable Natural Gas (Platts Gas Daily) Swing Futures

#### **817.01. 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.~~

#### **817.02. 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.~~

#### **817.03. FLOATING PRICE**

~~The Floating Price for each contract day is equal to the Platts Gas Daily Enable, East Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### **817.04. 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.~~

#### **817.05. CONTRACT DAYS**

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors~~

#### **817.06. 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.~~

#### **817.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **817.08. FINAL SETTLEMENT**

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 819

### Demarc Natural Gas (Platts Gas Daily) Swing Futures

#### **819.01. 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.

#### **819.02. 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.

#### **819.03. FLOATING PRICE**

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

#### **819.04. 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.

#### **819.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### **819.06. 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.

#### **819.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### **819.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 820

### NGPL Mid-Con Natural Gas (Platts Gas Daily) Swing Futures

#### **820.01. 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.

#### **820.02. 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.

#### **820.03. FLOATING PRICE**

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

#### **820.04. 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.

#### **820.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### **820.06. 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.

#### **820.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### **820.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 821

### NGPL TexOk Natural Gas (Platts Gas Daily) Swing Futures

#### **821.01. 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.

#### **821.02. 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.

#### **821.03. FLOATING PRICE**

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

#### **821.04. 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.

#### **821.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors

#### **821.06. 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.

#### **821.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### **821.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 822

### Ventura Natural Gas (Platts Gas Daily) Swing Futures

#### **822.01. 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.

#### **822.02. 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.

#### **822.03. FLOATING PRICE**

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

#### **822.04. 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.

#### **822.05. CONTRACT DAYS**

Transactions shall be conducted in such days as shall be determined by the Board of Directors.

#### **822.06. 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.

#### **822.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### **822.08. FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 836

### Southern Natural, Louisiana Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **836.01. 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.

#### **836.02. FLOATING PRICE**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Southern Natural, LA, Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Southern Natural Gas Co. Louisiana Index ("Index") published in the Platts IFERC publication 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.

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

#### **836.04. CONTRACT MONTHS**

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

#### **836.05. 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.

#### **836.06. 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.

#### **836.07. 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.

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## Chapter 877

### Columbia Gas TCO (Platts Gas Daily/Platts IFERC) Index Futures

#### 877.01 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.

#### 877.02 FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Columbia Gas, Appalachia Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Columbia Gas Transmission Corp., Appalachia Index ("Index") published 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.

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

#### 877.04 CONTRACT MONTHS

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

#### 877.05 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.

#### 877.06 TERMINATION OF TRADING

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

#### 877.07 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.

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## Chapter 878

### TETCO STX Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 878.01 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.

#### 878.02 FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Texas Eastern, STX Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Texas Eastern, Transmission Corp. South Texas Zone ("Index") published 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.

#### 878.03 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.

#### 878.04 CONTRACT MONTHS

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

#### 878.05 PRICES AND FLUCTUATIONS

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

#### 878.06 TERMINATION OF TRADING

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

#### 878.07 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.

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## Chapter 879

### Tennessee Zone 0 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 879.01 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.

#### 879.02 FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Tennessee Zone 0 Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Tennessee Gas Pipeline Line Co. Zone 0 Index ("Index") published 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.

#### 879.03 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.

#### 879.04 CONTRACT MONTHS

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

#### 879.05 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.

#### 879.06 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.

#### 879.07 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.

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## Chapter 880

### Transco Zone 3 Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 880.01 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.

#### 880.02 FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Transco Zone 3 Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Transcontinental Gas Pipe Line Corp. Zone 3 Index ("Index") published 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.

#### 880.03 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.

#### 880.04 CONTRACT MONTHS

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

#### 880.05 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.

#### 880.06 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.

#### 880.07 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.

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## Chapter 881

### Tennessee 500 Leg Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 881.01 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.

#### 881.02 FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Tennessee, La., 500 Leg ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Tennessee Gas Pipeline Co. Louisiana, 500 leg Index ("Index") published 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.

#### 881.03 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.

#### 881.04 CONTRACT MONTHS

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

#### 881.05 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.

#### 881.06 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.

#### 881.07 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.

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## Chapter 882

### MichCon Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### 882.01 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.

#### 882.02 FLOATING PRICE

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Mich Con City-gate ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Mich Con City-gate Index ("Index") published 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.

#### 882.03 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.

#### 882.04 CONTRACT MONTHS

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

#### 882.05 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.

#### 882.06 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.

#### 882.07 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.

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## Chapter 883

### ~~CIG Rockies Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures~~

#### ~~883.01~~ ~~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.~~

#### ~~883.02~~ ~~FLOATING PRICE~~

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily CIG, Rocky Mountains ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Colorado Interstate Gas Co. Rocky Mountains ("Index") published 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.~~

#### ~~883.03~~ ~~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 futures contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

#### ~~883.04~~ ~~CONTRACT MONTHS~~

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

#### ~~883.05~~ ~~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.~~

#### ~~883.06~~ ~~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.~~

#### ~~883.07~~ ~~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.~~

#### ~~883.08~~ ~~RESERVED~~

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## Chapter 884

### Columbia Gas TCO (Platts Gas Daily) Swing Futures

#### 884.01 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.

#### 884.02 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.

#### 884.03 FLOATING PRICE

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

#### 884.04 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.

#### 884.05 CONTRACT DAYS

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

#### 884.06 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.

#### 884.07 TERMINATION OF TRADING AND POSTING OF TRANSACTIONS

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### 884.08 FINAL SETTLEMENT

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 885

### TETCO STX Natural Gas (Platts Gas Daily) Swing Futures

#### 885.01 — 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.

#### 885.02 — 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.

#### 885.03 — FLOATING PRICE

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

#### 885.04 — 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.

#### 885.05 — CONTRACT DAYS

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

#### 885.06 — 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.

#### 885.07 — TERMINATION OF TRADING AND POSTING OF TRANSACTIONS

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.

#### 885.08 — FINAL SETTLEMENT

Delivery under the contract shall be by cash settlement. 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 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.

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## Chapter 886

### Tennessee Zone 0 Natural Gas (Platts Gas Daily) Swing Futures

#### ~~886.01~~ — ~~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.~~

#### ~~886.02~~ — ~~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.~~

#### ~~886.03~~ — ~~FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily Tennessee, zone 0 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### ~~886.04~~ — ~~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.~~

#### ~~886.05~~ — ~~CONTRACT DAYS~~

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

#### ~~886.06~~ — ~~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.~~

#### ~~886.07~~ — ~~TERMINATION OF TRADING AND POSTING OF TRANSACTIONS~~

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

#### ~~886.08~~ — ~~FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. 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 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.~~

#### ~~886.09~~ — ~~RESERVED~~

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## Chapter 887

### Malin Natural Gas (Platts Gas Daily) Swing Futures

#### **887.01 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.

#### **887.02 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.

#### **887.03 FLOATING PRICE**

The Floating Price for each contract day is equal to the Platts Gas Daily PG&E, Malin Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".

#### **887.04 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.

#### **887.05 CONTRACT DAYS**

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

#### **887.06 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.

#### **887.07 TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

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

#### **887.08 FINAL SETTLEMENT**

Delivery under the contract shall be by cash settlement. 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 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.

#### **887.09 RESERVED**

#### **887.10 DISCLAIMER**

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## Chapter 889

### Transco Zone 3 Natural Gas (Platts Gas Daily) Swing Futures

#### ~~889.01~~ ~~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.~~

#### ~~889.02~~ ~~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.~~

#### ~~889.03~~ ~~FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily Transco, Zone 3 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### ~~889.04~~ ~~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.~~

#### ~~889.05~~ ~~CONTRACT DAYS~~

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

#### ~~889.06~~ ~~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.~~

#### ~~889.07~~ ~~TERMINATION OF TRADING AND POSTING OF TRANSACTIONS~~

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

#### ~~889.08~~ ~~FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 890

### Tennessee 500 Leg Natural Gas (Platts Gas Daily) Swing Futures

#### ~~890.01~~ — ~~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.~~

#### ~~890.02~~ — ~~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.~~

#### ~~890.03~~ — ~~FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily Tennessee, La., 500 Leg Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### ~~890.04~~ — ~~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.~~

#### ~~890.05~~ — ~~CONTRACT DAYS~~

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

#### ~~890.06~~ — ~~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.~~

#### ~~890.07~~ — ~~TERMINATION OF TRADING AND POSTING OF TRANSACTIONS~~

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

#### ~~890.08~~ — ~~FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 891 MichCon Natural Gas (Platts Gas Daily) Swing Futures

### ~~891.01~~ ~~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.~~

### ~~891.02~~ ~~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.~~

### ~~891.03~~ ~~FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily Mich Con City-gate Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

### ~~891.04~~ ~~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.~~

### ~~891.05~~ ~~CONTRACT DAYS~~

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

### ~~891.06~~ ~~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.~~

### ~~891.07~~ ~~TERMINATION OF TRADING AND POSTING OF TRANSACTIONS~~

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

### ~~891.08~~ ~~FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 892

### ~~CIG Rockies Natural Gas (Platts Gas Daily) Swing Futures~~

#### ~~892.01. 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.~~

#### ~~892.02. 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.~~

#### ~~892.03. FLOATING PRICE~~

~~The Floating Price for each contract day is equal to the Platts Gas Daily CIG Rocky Mountains Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

#### ~~892.04. 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.~~

#### ~~892.05. CONTRACT DAYS~~

~~\_\_\_\_\_ Trading shall be conducted in contracts in such days as shall be determined by the Board of Directors.~~

#### ~~892.06. 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.~~

#### ~~892.07. TERMINATION OF TRADING~~

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

#### ~~892.08. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. 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 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.~~

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## Chapter 914

### SoCal Gas City-Gate Natural Gas (Platts IFERC) Fixed Price Futures

#### 914100. 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.

#### 914101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month will be equal to the bidweek price (average) ("Bidweek Price") for the SoCal Gas city-gate found in Platts Inside Ferc (IFERC) Gas Market Report for the corresponding contract month.

#### 914102. TRADING SPECIFICATIONS

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

##### 914102.A. Trading Schedule

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

##### 914102.B. Trading Unit

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 exchange for related position (EFRP) transactions.

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

##### 914102.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.

##### 914102.D. Position Limits and Position Accountability

For purposes of calculating compliance with position limits, each contract will be aggregated with positions held in SoCal City-Gate Basis Swap (Platts IFERC) Futures. Each position in the contract will be calculated as a single position in the SoCal City-Gate Basis Swap (Platts IFERC) Futures contract.

In accordance with Rule 559, no person shall own or control positions in excess of 2,000 contracts net long or net short in the spot month.

1. the all-months accountability level shall be 7,000 contracts net long or net short in all months combined;
2. the any one month accountability level shall be 5,000 contracts net long or net short in any single contract month excluding the spot month.

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

##### 914102.E. Termination of Trading

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

#### 914103. 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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## Chapter 1013

### Algonquin Natural Gas (Platts IFERC) Fixed Price Futures

#### **1013100. 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.

#### **1013101. CONTRACT SPECIFICATIONS**

The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Algonquin City gates Index ("Index") published for the corresponding contract month.

#### **1013102. TRADING SPECIFICATIONS**

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

##### **1013102.A. Trading Schedule**

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

##### **1013102.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.

##### **1013102.C. Price Increments**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0004 per MMBtu.

##### **1013102.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.

##### **1013102.E. Termination of Trading**

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

#### **1013103. 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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## Chapter 1014

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

#### ~~1014100. 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.~~

#### ~~1014101. CONTRACT SPECIFICATIONS~~

~~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, Texok zone Index ("Index") published for the corresponding contract month.~~

#### ~~1014102. TRADING SPECIFICATIONS~~

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

##### ~~1014102.A. Trading Schedule~~

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

##### ~~1014102.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.~~

##### ~~1014102.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.~~

##### ~~1014102.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.~~

##### ~~1014102.E. Termination of Trading~~

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

#### ~~1014103. 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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## Chapter 1015 Chicago Natural Gas (Platts IFERC) Fixed Price Futures

### ~~1015100. 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.~~

### ~~1015101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek price (average) for the Chicago city-gates found in Platts Inside (FERC) Gas Market Report for the corresponding contract month.~~

### ~~1015102. TRADING SPECIFICATIONS~~

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

#### ~~1015102.A. Trading Schedule~~

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

#### ~~1015102.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.~~

#### ~~1015102.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.~~

#### ~~1015102.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.~~

#### ~~1015102.E. Termination of Trading~~

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

### ~~1015103. 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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## Chapter 1016

### OneOk, Oklahoma Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1016100. 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.~~

#### ~~1016101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") OneOk Gas Transportation LLC, Oklahoma Index ("Index") published for the corresponding contract month.~~

#### ~~1016102. TRADING SPECIFICATIONS~~

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

##### ~~1016102.A. Trading Schedule~~

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

##### ~~1016102.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.~~

##### ~~1016102.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.~~

##### ~~1016102.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.~~

##### ~~1016102.E. Termination of Trading~~

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

#### ~~1016103. 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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## Chapter 1018

### PG&E City-gate Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1018100. 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.~~

#### ~~1018101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek price (average) for the PG&E city-gate found in Platts Inside Ferc (IFERC) Gas Market Report for the corresponding contract month.~~

#### ~~1018102. TRADING SPECIFICATIONS~~

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

##### ~~1018102.A. Trading Schedule~~

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

##### ~~1018102.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.~~

##### ~~1018102.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.~~

##### ~~1018102.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.~~

##### ~~1018102.E. Termination of Trading~~

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

#### ~~1018103. 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.~~

#### ~~1018104. DISCLAIMER~~

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## ~~Chapter 1020~~

### ~~Florida Gas Zone 3 Natural Gas (Platts IFERC) Fixed Price Futures~~

#### ~~1020100. 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.~~

#### ~~1020101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Florida Gas Transmission Co. Zone 3 Index ("Index") published for the corresponding contract month.~~

#### ~~1020102. TRADING SPECIFICATIONS~~

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

##### ~~1020102.A. Trading Schedule~~

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

##### ~~1020102.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.~~

##### ~~1020102.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.~~

##### ~~1020102.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.~~

##### ~~1020102.E. Termination of Trading~~

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

#### ~~1020103. 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.~~

#### ~~1020104. DISCLAIMER~~

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## Chapter 1021

### Southern Natural Louisiana Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1021100. 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.~~

#### ~~1021101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the Platts Inside FERC's Gas Market Report ("Platts IFERC") Southern Natural Gas Co., Louisiana Index ("Index") published for the corresponding contract month.~~

#### ~~1021102. TRADING SPECIFICATIONS~~

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

##### ~~1021102.A. Trading Schedule~~

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

##### ~~1021102.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.~~

##### ~~1021102.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.~~

##### ~~1021102.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.~~

##### ~~1021102.E. Termination of Trading~~

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

#### ~~1021103. 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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## **Chapter 1023**

### **Kern River Natural Gas (Platts IFERC) Fixed Price Futures**

#### **1023100. 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.~~

#### **1023101. 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 "Kern River Gas Transmission Co., Wyoming" "index" published for the corresponding contract month.~~

#### **1023102. TRADING SPECIFICATIONS**

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

##### **1023102.A. Trading Schedule**

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

##### **1023102.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.~~

##### **1023102.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.~~

##### **1023102.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.~~

##### **1023102.E. Termination of Trading**

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

#### **1023103. 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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## **Chapter 1024**

### **Enable Natural Gas (Platts IFERC) Fixed Price Futures**

#### **1024100. 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.~~

#### **1024101. 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 "Enable Gas Transmission, East" "index" published for the corresponding contract month.~~

#### **1024102. TRADING SPECIFICATIONS**

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

##### **1024102.A. Trading Schedule**

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

##### **1024102.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.~~

##### **1024102.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.~~

##### **1024102.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.~~

##### **1024102.E. Termination of Trading**

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

#### **1024103. 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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## Chapter 1025

### Malin Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1025100. 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.~~

#### ~~1025101. 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 "PG&E Malin index" published for the corresponding contract month.~~

#### ~~1025102. TRADING SPECIFICATIONS~~

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

##### ~~1025102.A. Trading Schedule~~

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

##### ~~1025102.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.~~

##### ~~1025102.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.~~

##### ~~1025102.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.~~

##### ~~1025102.E. Termination of Trading~~

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

#### ~~1025103. 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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## Chapter 1026

### Columbia Gulf, Mainline Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1026100. 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.~~

#### ~~1026101. 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 "Columbia Gulf Transmission Co., Mainline" "index" published for the corresponding contract month.~~

#### ~~1026102. TRADING SPECIFICATIONS~~

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

##### ~~1026102.A. Trading Schedule~~

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

##### ~~1026102.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.~~

##### ~~1026102.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.~~

##### ~~1026102.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.~~

##### ~~1026102.E. Termination of Trading~~

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

#### ~~1026103. 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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## Chapter 1028

### Demarc Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1028100. 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.~~

#### ~~1028101. 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 "Northern Natural Gas Co., Demarcation" "index" published for the corresponding contract month.~~

#### ~~1028102. TRADING SPECIFICATIONS~~

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

##### ~~1028102.A. Trading Schedule~~

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

##### ~~1028102.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.~~

##### ~~1028102.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.~~

##### ~~1028102.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.~~

##### ~~1028102.E. Termination of Trading~~

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

#### ~~1028103. 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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## Chapter 1030 Ventura Natural Gas (Platts IFERC) Fixed Price Futures

### ~~1030100. 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.~~

### ~~1030101. 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 "Northern Natural Gas Co., Ventura, Iowa" "index" for the corresponding contract month.~~

### ~~1030102. TRADING SPECIFICATIONS~~

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

#### ~~1030102.A. Trading Schedule~~

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

#### ~~1030102.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.~~

#### ~~1030102.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.~~

#### ~~1030102.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.~~

#### ~~1030102.E. Termination of Trading~~

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

### ~~1030103. 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.~~

### ~~1030104. DISCLAIMER~~

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## Chapter 1031

### ~~ANR, Louisiana Natural Gas (Platts IFERC) Fixed Price Futures~~

#### ~~1031100. 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.~~

#### ~~1031101. 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 "ANR Pipeline Co., Louisiana" "index" published for the corresponding contract month.~~

#### ~~1031102. TRADING SPECIFICATIONS~~

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

##### ~~1031102.A. Trading Schedule~~

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

##### ~~1031102.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.~~

##### ~~1031102.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.~~

##### ~~1031102.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.~~

##### ~~1031102.E. Termination of Trading~~

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

#### ~~1031103. 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.~~

#### ~~1031104. DISCLAIMER~~

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## Chapter 1032

### ~~ANR, Oklahoma Natural Gas (Platts IFERC) Fixed Price Futures~~

#### ~~1032100. 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.~~

#### ~~1032101. 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 "ANR Pipeline Co., Oklahoma" "index" published for the corresponding contract month.~~

#### ~~1032102. TRADING SPECIFICATIONS~~

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

##### ~~1032102.A. Trading Schedule~~

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

##### ~~1032102.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.~~

##### ~~1032102.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.~~

##### ~~1032102.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.~~

##### ~~1032102.E. Termination of Trading~~

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

#### ~~1032103. 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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## Chapter 1214

### Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1214100. 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.~~

#### ~~1214101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the "Texas, Eastern, zone M-3" under the heading "index" found in Platts' Inside FERC ("IFERC") Gas Market Report published for the corresponding contract month.~~

#### ~~1214102. TRADING SPECIFICATIONS~~

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

##### ~~1214102.A. Trading Schedule~~

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

##### ~~1214102.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.~~

##### ~~1214102.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.~~

##### ~~1214102.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.~~

##### ~~1214102.E. Termination of Trading~~

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

#### ~~1214103. 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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## Chapter 1215

### Texas Gas Zone 1 Natural Gas (Platts IFERG) Fixed Price Futures

#### ~~1215100. 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.~~

#### ~~1215101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the Zone1 found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Texas Gas Transmission Corp." "index for the corresponding contract month.~~

#### ~~1215102. TRADING SPECIFICATIONS~~

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

##### ~~1215102.A. Trading Schedule~~

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

##### ~~1215102.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.~~

##### ~~1215102.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.~~

##### ~~1215102.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.~~

##### ~~1215102.E. Termination of Trading~~

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

#### ~~1215103. 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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## Chapter 1216

### Tennessee 500 Leg Natural Gas (Platts IFERC) Fixed Price Futures

#### **1216100. 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.~~

#### **1216101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the "Tennessee Louisiana, 500 leg" found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Tennessee Gas Pipeline Co." "index" published for the corresponding contract month.~~

#### **1216102. TRADING SPECIFICATIONS**

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

##### **1216102.A. Trading Schedule**

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

##### **1216102.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.~~

##### **1216102.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.~~

##### **1216102.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.~~

##### **1216102.E. Termination of Trading**

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

#### **1216103. 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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## Chapter 1217

### Tennessee 800 Leg Natural Gas (Platts IFERC) Fixed Price Futures

#### **1217100. 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.~~

#### **1217101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the "Louisiana, 800 leg" found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Tennessee Gas Pipeline Co." "index" published for the corresponding contract month.~~

#### **1217102. TRADING SPECIFICATIONS**

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

##### **1217102.A. Trading Schedule**

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

##### **1217102.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.~~

##### **1217102.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.~~

##### **1217102.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.~~

##### **1217102.E. Termination of Trading**

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

#### **1217103. 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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## Chapter 1218

### Tennessee Zone 0 Natural Gas (Platts IFERC) Fixed Price Futures

#### **1218100. 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.~~

#### **1218101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the "Texas, zone 0" found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Tennessee Gas Pipeline Co." "index" published for the corresponding contract month.~~

#### **1218102. TRADING SPECIFICATIONS**

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

##### **1218102.A. Trading Schedule**

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

##### **1218102.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.~~

##### **1218102.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.~~

##### **1218102.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.~~

##### **1218102.E. Termination of Trading**

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

#### **1218103. 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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## Chapter 1219

### ~~Texas Eastern STX Natural Gas (Platts IFERC) Fixed Futures~~

#### ~~1219100. 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.~~

#### ~~1219101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the "South Texas Zone" found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Texas Eastern Transmission Corp." "index" for the corresponding contract month.~~

#### ~~1219102. TRADING SPECIFICATIONS~~

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

##### ~~1219102.A. Trading Schedule~~

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

##### ~~1219102.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.~~

##### ~~1219102.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.~~

##### ~~1219102.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.~~

##### ~~1219102.E. Termination of Trading~~

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

#### ~~1219103. 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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## Chapter 1275

### Dominion, South Point Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1275100. 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.~~

#### ~~1275101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Appalachia found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Dominion Transmission Inc." "index" published for the corresponding contract month.~~

#### ~~1275102. TRADING SPECIFICATIONS~~

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

##### ~~1275102.A. Trading Schedule~~

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

##### ~~1275102.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.~~

##### ~~1275102.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.~~

##### ~~1275102.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.~~

##### ~~1275102.E. Termination of Trading~~

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

#### ~~1275103. 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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## Chapter 1276

### Columbia Gas TCO (Platts IFERC) Fixed Price Futures

#### ~~1276100. 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.~~

#### ~~1276101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Appalachia found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Columbia Gas Transmission Corp." "index" for the corresponding contract month.~~

#### ~~1276102. TRADING SPECIFICATIONS~~

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

##### ~~1276102.A. Trading Schedule~~

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

##### ~~1276102.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.~~

##### ~~1276102.C. Price Increments~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu.~~

##### ~~1276102.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.~~

##### ~~1276102.E. Termination of Trading~~

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

#### ~~1276103. 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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## Chapter 1277

### Permian Natural Gas (Platts IFERC) Fixed Price Futures

#### **1277100. 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.~~

#### **1277101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the Permian Basin found in Platts' Inside FERC ("IFERC") Gas Market Report under the "El Paso Natural Gas Co." "index" published for the corresponding contract month.~~

#### **1277102. TRADING SPECIFICATIONS**

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

##### **1277102.A. Trading Schedule**

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

##### **1277102.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.~~

##### **1277102.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.~~

##### **1277102.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.~~

##### **1277102.E. Termination of Trading**

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

#### **1277103. 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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## Chapter 1279

### Henry Hub Natural Gas (Platts IFERG) Fixed Price Futures

#### **1279100. 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.~~

#### **1279101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the Henry Hub found in Platts' Inside FERC ("IFERG") Gas Market Report under the "index" column published for the corresponding contract month.~~

#### **1279102. TRADING SPECIFICATIONS**

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

##### **1279102.A. Trading Schedule**

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

##### **1279102.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.~~

##### **1279102.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.~~

##### **1279102.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.~~

##### **1279102.E. Termination of Trading**

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

#### **1279103. 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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## Chapter 1282

### Waha Natural Gas (Platts IFERC) Fixed Price Futures

#### **1282100. 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.~~

#### **1282101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Waha "index" found in Platts' Inside FERC ("IFERC") Gas Market Report for the corresponding contract month.~~

#### **1282102. TRADING SPECIFICATIONS**

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

##### **1282102.A. Trading Schedule**

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

##### **1282102.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.~~

##### **1282102.C. Price Increments**

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu.~~

##### **1282102.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.~~

##### **1282102.E. Termination of Trading**

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

#### **1282103. 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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## Chapter 1283

### Houston Ship Channel Natural Gas (Platts IFERC) Fixed Price Futures

#### **1283100. 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.~~

#### **1283101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the Houston Ship Channel found in Platts' Inside FERC ("IFERC") Gas Market Report under the "East Texas" "index" published for the corresponding contract month.~~

#### **1283102. TRADING SPECIFICATIONS**

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

##### **1283102.A. Trading Schedule**

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

##### **1283102.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.~~

##### **1283102.C. Price Increments**

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu.~~

##### **1283102.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.~~

##### **1283102.E. Termination of Trading**

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

#### **1283103. 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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## Chapter 1284

### NGPL Mid-Con Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1284100. 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.~~

#### ~~1284101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the Midcontinent zone found in Platts' Inside FERC ("IFERC") Gas Market Report under the "Natural Gas Pipeline Co. of America" "index" published for the corresponding contract month.~~

#### ~~1284102. TRADING SPECIFICATIONS~~

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

##### ~~1284102.A. Trading Schedule~~

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

##### ~~1284102.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.~~

##### ~~1284102.C. Price Increments~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu.~~

##### ~~1284102.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.~~

##### ~~1284102.E. Termination of Trading~~

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

#### ~~1284103. 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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## Chapter 1285

### MichCon Natural Gas (Platts IFERC) Fixed Price Futures

#### ~~1285100. 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.~~

#### ~~1285101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for the Mich-Con citygate found in Platts' Inside FERC ("IFERC") Gas Market Report under the "index" published for the corresponding contract month.~~

#### ~~1285102. TRADING SPECIFICATIONS~~

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

##### ~~1285102.A. Trading Schedule~~

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

##### ~~1285102.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.~~

##### ~~1285102.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.~~

##### ~~1285102.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.~~

##### ~~1285102.E. Termination of Trading~~

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

#### ~~1285103. 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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## Chapter 1287

### Transco Zone 6 Non-N.Y. Natural Gas (Platts Gas Daily) Swing Futures

#### **1287100. 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.~~

#### **1287101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract day is equal to the Platts Gas Daily Transco Zone 6 non-N.Y. Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".~~

~~"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.~~

#### **1287102. TRADING SPECIFICATIONS**

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

##### **1287102.A. Trading Schedule**

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

##### **1287102.B. Trading Unit**

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

##### **1287102.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.~~

##### **1287102.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.~~

##### **1287102.E. Termination of Trading**

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

#### **1287103. FINAL SETTLEMENT**

~~Final settlement 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.~~

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## Chapter 1288

### Transco Zone 5 Natural Gas (Platts Gas Daily) Swing Futures

#### **1288100. 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.~~

#### **1288101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract day is equal to the Platts Gas Daily Transco Zone 5 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".~~

~~"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.~~

#### **1288102. TRADING SPECIFICATIONS**

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

##### **1288102.A. Trading Schedule**

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

##### **1288102.B. Trading Unit**

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

##### **1288102.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.~~

##### **1288102.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.~~

##### **1288102.E. Termination of Trading**

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

#### **1288103. FINAL SETTLEMENT**

~~Final settlement 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.~~

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## Chapter 1289

### Transco Zone 1 Natural Gas (Platts IFERC) Fixed Price Futures

#### **1289100. 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.~~

#### **1289101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Transco Zone 1 "index" found in Platts' Inside FERC ("IFERC") Gas Market Report for the corresponding contract month.~~

#### **1289102. TRADING SPECIFICATIONS**

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

##### **1289102.A. Trading Schedule**

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

##### **1289102.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.~~

##### **1289102.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.~~

##### **1289102.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.~~

##### **1289102.E. Termination of Trading**

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

#### **1289103. 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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## Chapter 1291

### Transco Zone 3 Natural Gas (Platts IFERC) Fixed Price Futures

#### **1291100. 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.~~

#### **1291101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Transco Zone 3 "index" found in Platts' Inside FERC ("IFERC") Gas Market Report for the corresponding contract month.~~

#### **1291102. TRADING SPECIFICATIONS**

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

##### **1291102.A. Trading Schedule**

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

##### **1291102.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.~~

##### **1291102.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.~~

##### **1291102.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.~~

##### **1291102.E. Termination of Trading**

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

#### **1291103. 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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## Chapter 1292

### Transco Zone 4 Natural Gas (Platts IFERC) Fixed Price Futures

#### **1292100. 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.

#### **1292101. CONTRACT SPECIFICATIONS**

The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Transco Zone 4 "index" found in Platts' Inside FERC ("IFERC") Gas Market Report for the corresponding contract month.

#### **1292102. TRADING SPECIFICATIONS**

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

##### **1292102.A. Trading Schedule**

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

##### **1292102.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.

##### **1292102.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.

##### **1292102.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.

##### **1292102.E. Termination of Trading**

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

#### **1292103. 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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## Chapter 1293

### Transco Zone 6 Non-N.Y. Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures

#### **1293100. 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.

#### **1293101. CONTRACT SPECIFICATIONS**

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Transco Zone 6 Non-N.Y. Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Transco Zone 6 Non-N.Y. Index ("Index") published in the Platts IFERC publication 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.

"Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

#### **1293102. TRADING SPECIFICATIONS**

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

##### **1293102.A. Trading Schedule**

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

##### **1293102.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.

##### **1293102.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.

##### **1293102.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.

##### **1293102.E. Termination of Trading**

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

#### **1293103. 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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## Chapter 1294

### ~~Transco Zone 6 Non-N.Y. Natural Gas (Platts IFERC) Fixed Price Futures~~

#### ~~1294100. 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.~~

#### ~~1294101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Transco Zone 6 non-N.Y. found in Platts' Inside FERC ("IFERC") Gas Market Report for the corresponding contract month.~~

#### ~~1294102. TRADING SPECIFICATIONS~~

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

##### ~~1294102.A. Trading Schedule~~

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

##### ~~1294102.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.~~

##### ~~1294102.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.~~

##### ~~1294102.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.~~

##### ~~1294102.E. Termination of Trading~~

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

#### ~~1294103. 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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## Chapter 1296

### Transco Zone 6 Natural Gas (Platts IFERC) Fixed Price Futures

#### **1296100. 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.~~

#### **1296101. CONTRACT SPECIFICATIONS**

~~The Floating Price for each contract month will be equal to the bidweek (average) price ("Bidweek Price") for Transco Zone 6 N.Y. "index" found in Platts' Inside FERC ("IFERC") Gas Market Report for the corresponding contract month.~~

#### **1296102. TRADING SPECIFICATIONS**

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

##### **1296102.A. Trading Schedule**

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

##### **1296102.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.~~

##### **1296102.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.~~

##### **1296102.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.~~

##### **1296102.E. Termination of Trading**

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

#### **1296103. 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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## **Chapter 509B**

### **Henry Hub Natural Gas (Platts IFERC) Basis Option**

#### **509B.01 TYPE OPTION**

The option contract is a financially settled European style spread option.

#### **509B.02 EXPIRATION**

The option contract shall expire on the same business day as the underlying Henry Hub Natural Gas (Platts IFERC) Basis Futures (HB) contract. The option cannot be exercised prior to expiration.

#### **509B.03 TRADING UNIT**

On expiration of a call option, the value will be the difference between the settlement price of the underlying Henry Hub Natural Gas (Platts IFERC) Basis Futures (HB) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying Henry Hub Natural Gas (Platts IFERC) Basis Futures (HB) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### **509B.04 HOURS OF TRADING**

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

#### **509B.05 STRIKE PRICES**

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### **509B.06 TRADING MONTHS**

Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.

#### **509B.07 PRICES**

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.

#### **509B.08 ABSENCE OF PRICE FLUCTUATION LIMITATIONS**

Trading in the option contract shall not be subject to price fluctuation limitations.

## Chapter 517A Chicago Natural Gas (Platts IFERC) "Pipe" Option

### 517A.01 — TYPE OPTION

The option is a European Style option financially settled the mathematical sum of the settlement prices for the underlying Chicago Natural Gas (Platts IFERC) Basis Futures (NB) and Henry Hub Natural Gas Last Day Financial Futures (NN) contracts.

### 517A.02 — STRIKE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

### 517A.03 — TRADING UNIT

On expiration of a call option, the value will be the difference between the mathematical sum of the settlement prices for the underlying Chicago Natural Gas (Platts IFERC) Basis Futures (NB) and Henry Hub Natural Gas Last Day Financial Futures (NN) and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the mathematical sum of the settlement prices for the underlying Chicago Natural Gas (Platts IFERC) Basis Futures (NB) and Henry Hub Natural Gas Last Day Financial Futures (NN) multiplied by 2,500 MMBtu, or zero, whichever is greater.

### 517A.04 — PRICES

Prices shall be quoted in dollars and hundredths of cents per MMBtu. A cabinet trade may occur at the price of \$1.00 per a contract.

### 517A.05 — EXPIRATION

The option contract shall expire on the termination day of the underlying Chicago Natural Gas (Platts IFERC) Basis Futures (NB) contract.

### 517A.06 — TRADED MONTHS

Trading months will be determined by resolution of the Exchange.

## Chapter 518A

### Houston Ship Channel Natural Gas (Platts IFERC) "Pipe" Option

#### 518A.01 — TYPE OPTION

The option is a European Style option financially settled against the mathematical sum of the settlement prices for the underlying Houston Ship Channel Natural Gas (Platts IFERC) Basis Futures (NH) and Henry Hub Natural Gas Last Day Financial Futures (NN) contracts.

#### 518A.02 — STRIKE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### 518A.03 — TRADING UNIT

On expiration of a call option, the value will be the difference between the mathematical sum of the settlement prices for the underlying Houston Ship Channel Natural Gas (Platts IFERC) Basis Futures (NH) and Henry Hub Natural Gas Last Day Financial Futures (NN) and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the mathematical sum of the settlement prices for the underlying Houston Ship Channel Natural Gas (Platts IFERC) Basis Futures (NH) and Henry Hub Natural Gas Last Day Financial Futures (NN) multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### 518A.04 — PRICES

Prices shall be quoted in dollars and hundredths of cents per MMBtu. A cabinet trade may occur at the price of \$1.00 per contract.

#### 518A.05 — EXPIRATION

The option contract shall expire on the termination day of the underlying Houston Ship Channel Natural Gas (Platts IFERC) Basis Futures (NH) contract.

#### 518A.06 — TRADED MONTHS

Trading months will be determined by resolution of the Exchange.

## **Chapter 518B**

### **Houston Ship Channel Natural Gas (Platts IFERC) Basis Option**

#### **518B.01 TYPE OPTION**

The option contract is a financially settled European style spread option.

#### **518B.02 EXPIRATION**

The option contract shall expire on the same business day as the underlying Houston Ship Channel Natural Gas (Platts IFERC) Basis Futures (NH) contract. The option cannot be exercised prior to expiration.

#### **518B.03 TRADING UNIT**

On expiration of a call option, the value will be the difference between the settlement price of the underlying Houston Ship Channel Natural Gas (Platts IFERC) Basis Futures (NH) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying Houston Ship Channel Natural Gas (Platts IFERC) Basis Futures (NH) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### **518B.04 HOURS OF TRADING**

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

#### **518B.05 STRIKE PRICES**

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### **518B.06 TRADING MONTHS**

Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.

#### **518B.07 PRICES**

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.

#### **518B.08 ABSENCE OF PRICE FLUCTUATION LIMITATIONS**

Trading in the option contract shall not be subject to price fluctuation limitations.

## Chapter 520A

### SoCal Natural Gas (Platts IFERC) "Pipe" Option

#### 520A.01. TYPE OPTION

The option is a European Style option financially settled against the underlying SoCal Natural Gas (Platts IFERC) Fixed Price Futures (XN).

#### 520A.02. STRIKE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### 520A.03. TRADING UNIT

On expiration of a call option, the value will be the difference between the settlement price for the underlying SoCal Natural Gas (Platts IFERC) Fixed Price Futures (XN) and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price for the underlying SoCal Natural Gas (Platts IFERC) Fixed Price Futures (XN) multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### 520A.04. PRICES

Prices shall be quoted in dollars and hundredths of cents per MMBtu. A cabinet trade may occur at the price \$1.00 per a contract.

#### 520A.05. EXPIRATION

The option contract shall expire on the termination day of the underlying SoCal Natural Gas (Platts IFERC) Fixed Price Futures (XN).

#### 520A.06. TRADED MONTHS

Trading months will be determined by resolution of the Exchange.

## Chapter 520B

### SoCal Natural Gas (Platts IFERC) Basis Option

#### ~~520B.01~~ **TYPE OPTION**

~~The option contract is a European Style spread option financially settled upon termination of the SoCal Natural Gas (Platts IFERC) Basis Futures (NS) contract.~~

#### ~~520B.02~~ **EXPIRATION**

~~The option contract shall expire on the same business day as the underlying SoCal Natural Gas (Platts IFERC) Basis Futures (NS) contract. The option cannot be exercised prior to expiration.~~

#### ~~520B.03~~ **TRADING UNIT**

~~On expiration of a call option, the value will be the difference between the settlement price of the underlying SoCal Natural Gas (Platts IFERC) Basis Futures (NS) and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying SoCal Natural Gas (Platts IFERC) Basis Futures (NS) multiplied by 2,500 MMBtu, or zero, whichever is greater.~~

#### ~~520B.04~~ **HOURS OF TRADING**

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

#### ~~520B.05~~ **STRIKE PRICES**

~~Transactions shall be conducted for option contracts as set forth in Rule 300.20.~~

#### ~~520B.06~~ **TRADING MONTHS**

~~Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.~~

#### ~~520B.07~~ **PRICES**

~~Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.~~

#### ~~520B.08~~ **ABSENCE OF PRICE FLUCTUATION LIMITATIONS**

~~Trading in the option contract shall not be subject to price fluctuation limitations.~~

## Chapter 521A

### Transco Zone 6 Natural Gas (Platts IFERC) "Pipe" Option

#### 521A.01 — TYPE OPTION

The option is a European Style option financially settled against the mathematical sum of the settlement prices for the underlying Transco Zone 6 Natural Gas (Platts IFERC) Basis Futures (NZ) and Henry Hub Natural Gas Last Day Financial Futures (NN) contracts.

#### 521A.02 — STRIKE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### 521A.03 — TRADING UNIT

On expiration of a call option, the value will be the difference between the mathematical sum of the settlement prices for the underlying Transco Zone 6 Natural Gas (Platts IFERC) Basis Futures (NZ) and Henry Hub Natural Gas Last Day Financial Futures (NN) contracts and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the mathematical sum of the settlement prices for the underlying Transco Zone 6 Natural Gas (Platts IFERC) Basis Futures (NZ) and Henry Hub Natural Gas Last Day Financial Futures (NN) contracts multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### 521A.04 — PRICES

Prices shall be quoted in dollars and hundredths of cents per MMBtu. A cabinet trade may occur at the price of \$1.00 per a contract.

#### 521A.05 — EXPIRATION

The option contract shall expire on the termination day of the underlying Transco Zone 6 Natural Gas (Platts IFERC) Basis Futures (NZ) contract.

#### 521A.06 — TRADED MONTHS

Trading months will be determined by resolution of the Exchange.

## Chapter 524B Rockies Natural Gas (Platts IFERC) Basis Option

### 524B.01 TYPE OPTION

The option contract is a European Style spread option financially settled upon termination of the Rockies Natural Gas (Platts IFERC) Basis futures (NR) contract.

### 524B.02 EXPIRATION

The option contract shall expire on the same business day as the underlying Rockies Natural Gas (Platts IFERC) Basis futures (NR) contract. The option cannot be exercised prior to expiration.

### 524B.03 TRADING UNIT

On expiration of a call option, the value will be the difference between the settlement price of the underlying Rockies Natural Gas (Platts IFERC) Basis futures (NR) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying Rockies Natural Gas (Platts IFERC) Basis futures (NR) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.

### 524B.04 HOURS OF TRADING

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

### 524B.05 STRIKE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

### 524B.06 TRADING MONTHS

Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.

### 524B.07 PRICES

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.

### 524B.08 ABSENCE OF PRICE FLUCTUATION LIMITATIONS

Trading in the option contract shall not be subject to price fluctuation limitations.



## Chapter 525B Panhandle Natural Gas (Platts IFERC) Basis Option

### ~~525B.01~~ ~~TYPE OPTION~~

~~The option contract is a European Style spread option financially settled upon termination of the Panhandle Natural Gas (Platts IFERC) Basis futures (PH) contract.~~

### ~~525B.02~~ ~~EXPIRATION~~

~~The option contract shall expire on the same business day as the underlying Panhandle Natural Gas (Platts IFERC) Basis futures (PH) contract. The option cannot be exercised prior to expiration.~~

### ~~525B.03~~ ~~TRADING UNIT~~

~~On expiration of a call option, the value will be the difference between the settlement price of the underlying Panhandle Natural Gas (Platts IFERC) Basis futures (PH) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying Panhandle Natural Gas (Platts IFERC) Basis futures (PH) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.~~

### ~~525B.04~~ ~~HOURS OF TRADING~~

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

### ~~525B.05~~ ~~STRIKE PRICES~~

~~Transactions shall be conducted for option contracts as set forth in Rule 300.20.~~

### ~~525B.06~~ ~~TRADING MONTHS~~

~~Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.~~

### ~~525B.07~~ ~~PRICES~~

~~Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.~~

### ~~525B.08~~ ~~ABSENCE OF PRICE FLUCTUATION LIMITATIONS~~

~~Trading in the option contract shall not be subject to price fluctuation limitations.~~

## Chapter 619B

### MichCon Natural Gas (Platts IFERC) Basis Option

#### 619B.01 — TYPE OPTION

The option contract is a financially-settled European style spread option.

#### 619B.02 — EXPIRATION

The option contract shall expire on the same business day as the underlying MichCon Natural Gas (Platts IFERC) Basis futures (NF) contract. The option cannot be exercised prior to expiration.

#### 619B.03 — TRADING UNIT

On expiration of a call option, the value will be the difference between the settlement price of the underlying MichCon Natural Gas (Platts IFERC) Basis futures (NF) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying MichCon Natural Gas (Platts IFERC) Basis futures (NF) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### 619B.04 — HOURS OF TRADING

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

#### 619B.05 — STRIKE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### 619B.06 — TRADING MONTHS

Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.

#### 619B.07 — PRICES

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.

#### 619B.08 — ABSENCE OF PRICE FLUCTUATION LIMITATIONS

Trading in the option contract shall not be subject to price fluctuation limitations.

## Chapter 621B

### Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Basis Option

#### **621B.01 — TYPE OPTION**

The option contract is a European Style spread option financially settled upon termination of the Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Basis futures (NX) contract.

#### **621B.02 — EXPIRATION**

The option contract shall expire on the same business day as the underlying Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Basis futures (NX) contract. The option cannot be exercised prior to expiration.

#### **621B.03 — TRADING UNIT**

On expiration of a call option, the value will be the difference between the settlement price of the underlying Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Basis futures (NX) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Basis futures (NX) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### **621B.04 — HOURS OF TRADING**

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

#### **621B.05 — STRIKE PRICES**

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### **621B.06 — TRADING MONTHS**

Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.

#### **621B.07 — PRICES**

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.

#### **621B.08 — ABSENCE OF PRICE FLUCTUATION LIMITATIONS**

Trading in the option contract shall not be subject to price fluctuation limitations.

## Chapter 622B Columbia Gas TCO (Platts IFERC) Basis Option

### **622B.01 — TYPE OPTION**

The option contract is a financially settled European style spread option.

### **622B.02 — EXPIRATION**

The option contract shall expire on the same business day as the underlying Columbia Gas TCO (Platts IFERC) Basis futures (TC) contract. The option cannot be exercised prior to expiration.

### **622B.03 — TRADING UNIT**

On expiration of a call option, the value will be the difference between the settlement price of the underlying Columbia Gas TCO (Platts IFERC) Basis futures (TC) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying Columbia Gas TCO (Platts IFERC) Basis futures (TC) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.

### **622B.04 — HOURS OF TRADING**

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

### **622B.05 — STRIKE PRICES**

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

### **622B.06 — TRADING MONTHS**

Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.

### **622B.07 — PRICES**

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.

### **622B.08 — ABSENCE OF PRICE FLUCTUATION LIMITATIONS**

Trading in the option contract shall not be subject to price fluctuation limitations.

## **Chapter 624A**

### **PG&E Citygate Natural Gas (Platts IFERC) "Pipe" Option**

#### **624A.01 TYPE OPTION**

The option is a European Style option financially settled against the mathematical sum of the settlement prices for the underlying PG&E Citygate Natural Gas (Platts IFERC) Basis futures (PC) and Henry Hub Natural Gas Last Day Financial futures (NN) contracts.

#### **624A.02 STRIKE PRICES**

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

#### **624A.03 TRADING UNIT**

On expiration of a call option, the value will be the difference between the mathematical sum of the settlement prices for the underlying PG&E Citygate Natural Gas (Platts IFERC) Basis futures (PC) contract and Henry Hub Natural Gas Last Day Financial futures (NN) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the mathematical sum of the settlement prices for the underlying PG&E Citygate Natural Gas (Platts IFERC) Basis futures (PC) contract and Henry Hub Natural Gas Last Day Financial futures (NN) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.

#### **624A.04 PRICES**

Prices shall be quoted in dollars and hundredths of cents per MMBtu. A cabinet trade may occur at the price of \$1.00 per a contract.

#### **624A.05 EXPIRATION**

The option contract shall expire on the termination day of the underlying PG&E Citygate Natural Gas (Platts IFERC) Basis futures (PC) contract.

#### **624A.06 TRADED MONTHS**

Trading months will be determined by resolution of the Exchange.

## ~~Chapter 625B~~ ~~NGPL TexOk Natural Gas (Platts IFERC) Basis Option~~

### ~~625B.01. TYPE OPTION~~

~~The option contract is a European Style spread option financially settled upon termination of the NGPL TexOk Natural Gas (Platts IFERC) Basis futures (PD) contract.~~

### ~~625B.02. EXPIRATION~~

~~The option contract shall expire on the same business day as the underlying NGPL TexOk Natural Gas (Platts IFERC) Basis futures (PD) contract. The option cannot be exercised prior to expiration.~~

### ~~625B.03. TRADING UNIT~~

~~On expiration of a call option, the value will be the difference between the settlement price of the underlying NGPL TexOk Natural Gas (Platts IFERC) Basis futures (PD) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying NGPL TexOk Natural Gas (Platts IFERC) Basis futures (PD) contract multiplied by 2,500 MMBtu, or zero, whichever is greater. The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

### ~~625B.04. HOURS OF TRADING~~

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

### ~~625B.05. STRIKE PRICES~~

~~Transactions shall be conducted for option contracts as set forth in Rule 300.20.~~

### ~~625B.06. TRADING MONTHS~~

~~Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.~~

### ~~625B.07. PRICES~~

~~Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.~~

### ~~625B.08. ABSCENSE OF PRICE FLUCTUATION LIMITATIONS~~

~~Trading in the option contract shall not be subject to price fluctuation limitations.~~

## Chapter 629B

### NGPL Mid-Con Natural Gas (Platts IFERC) Basis Option

#### ~~629B.01~~ — ~~TYPE OPTION~~

~~The option contract is a European Style spread option financially settled upon termination of the NGPL Mid-Con Natural Gas (Platts IFERC) Basis futures (NL) contract.~~

#### ~~629B.02~~ — ~~EXPIRATION~~

~~The option contract shall expire on the same business day as the underlying NGPL Mid-Con Natural Gas (Platts IFERC) Basis futures (NL) contract. The option cannot be exercised prior to expiration.~~

#### ~~629B.03~~ — ~~TRADING UNIT~~

~~On expiration of a call option, the value will be the difference between the settlement price of the underlying NGPL Mid-Con Natural Gas (Platts IFERC) Basis futures (NL) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying NGPL Mid-Con Natural Gas (Platts IFERC) Basis futures (NL) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.~~

#### ~~629B.04~~ — ~~HOURS OF TRADING~~

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

#### ~~629B.05~~ — ~~STRIKE PRICES~~

~~Transactions shall be conducted for option contracts as set forth in Rule 300.20.~~

#### ~~629B.06~~ — ~~TRADING MONTHS~~

~~Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.~~

#### ~~629B.07~~ — ~~PRICES~~

~~Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.~~

#### ~~629B.08~~ — ~~ABSENCE OF PRICE FLUCTUATION LIMITATIONS~~

~~Trading in the option contract shall not be subject to price fluctuation limitations.~~

## Chapter 634B Waha Natural Gas (Platts IFERC) Basis Option

### 634B.01 — TYPE OPTION

The option contract is a European Style spread option financially settled upon termination of the Waha Natural Gas (Platts IFERC) Basis futures (NW) contract.

### 634B.02 — EXPIRATION

The option contract shall expire on the same business day as the underlying Waha Natural Gas (Platts IFERC) Basis futures (NW) contract. The option cannot be exercised prior to expiration.

### 634B.03 — TRADING UNIT

On expiration of a call option, the value will be the difference between the settlement price of the underlying Waha Natural Gas (Platts IFERC) Basis futures (NW) contract and the strike price multiplied by 2,500 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement price of the underlying Waha Natural Gas (Platts IFERC) Basis futures (NW) contract multiplied by 2,500 MMBtu, or zero, whichever is greater.

### 634B.04 — HOURS OF TRADING

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

### 634B.05 — STRIKE PRICES

Transactions shall be conducted for option contracts as set forth in Rule 300.20.

### 634B.06 — TRADING MONTHS

Trading in the option contract shall be conducted in the months determined by the Exchange. Trading shall commence on the day fixed by resolution of the Exchange.

### 634B.07 — PRICES

Prices shall be quoted in dollars and hundredths of cents per MMBtu. The minimum price fluctuation will be \$.0001 per MMBtu.

### 634B.08 — ABSENCE OF PRICE FLUCTUATION LIMITATIONS

Trading in the option contract shall not be subject to price fluctuation limitations.



