

403. Orders.

(a) In General.

- (i) Except as otherwise expressly provided in these Rules, all transactions of any type in or involving Contracts must be bid, offered and executed through the Trading System.
- (ii) Orders may be entered into the Trading System only:
 - (A) In such form and during such times as the Exchange shall prescribe;
 - (B) By an Authorized Trader; and
 - (1) For orders in an amount not exceeding the following number of contracts per order:

Contract	Maximum Order Size
Russell 1000 Futures	2000
Russell 2000 Futures	2000
Binary Event Futures	2000
Weatherbid Indexes	2000

408. Cancellation of Transactions.

- (a) The Exchange shall cancel a transaction executed on the Trading System which results from the erroneous entry of an order or a quote ("mistrade") in order to ensure orderly and fair market conditions if:
 - (i) The Member which entered the erroneous order or quote into the Trading System informs the Exchange by telephone within 15 minutes of the execution of the transaction by the Trading System that the transaction was the result of an order or quote that was mistakenly entered into the Trading System; and
 - (ii) The price of the transaction effected by the erroneous entry of the order or quote is outside the following range as applicable:

Contract	Ticks Away From the Fair Market Price
Russell 1000 Futures	30
Russell 2000 Futures	30
Binary Event Futures	None*
Weatherbid Indexes	70

*All trades will stand unless the Exchange determines that failure to cancel may have a material, adverse effect on the integrity of the market

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415. Block Trade Facility.

- (e) Block Trades may be transacted only in Contracts authorized for that purpose by the Exchange. The minimum number of contracts to qualify as a block trade under this rule are as follows:

Contract	Minimum Number
Russell 1000 Futures	250
Russell 2000 Futures	250
Binary Event Futures	50
Weatherbid Indexes	10

- (f) The transaction may be consummated at a price mutually agreed upon by the parties to the transaction; provided that,
- (i) the price for the Futures Contract does not exceed the range of the day's overall high and low by more than the following values (The range of the day's high and low is determined by a validation matrix):

Contract	Range
Russell 1000 Futures	0.2 percent
Russell 2000 Futures	0.2 percent
Binary Event Futures	1.0 percent
Weatherbid Indexes	0.1 percent

1001. Specifications for Futures Contracts on Weatherbid Indexes ("Weatherbid Indexes")

Each Weatherbid Index Futures Contract shall be a contract whereby, after the close of trading in the contract, the seller of a Weatherbid Index Futures Contract shall pay in cash any difference between the contract price and a higher final settlement price and the purchaser of a Weatherbid Index Futures Contract shall pay in cash any difference between the contract price and a lower final settlement price. The value of a contract shall be \$500 per index point.

- (g) Underlying Index: The Exchange will list Weatherbid Index Futures Contracts on the following Weatherbid Indexes:

NORDIX Financial Wind Index	Wind speed variability index that represents daily deviations from daily twenty year average wind speed over	New York (1-2) Texas (1-5)
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one month in a given region

- (h) **Trading Sessions:** Trading shall take place on each Business Day at such hours as may be specified from time to time by the Exchange; provided, however, that trading in the current month will cease at 2:00 p.m. on the Last Trading Day.
- (i) **Delivery Months:** Eleven consecutive delivery months following the current month; provided, however, that the Exchange may determine to list additional Delivery Months or not to list any Delivery Month. Delivery Months are every calendar month. Effective the first trading day following the last trading day of a Weatherbid Index Futures Contract for any Delivery Month, the next eligible Delivery Month shall automatically be listed for trading.
- (j) **Last Trading Day:** The last trading day of a Weatherbid Index Futures Contract shall be the final settlement day; provided, however, that if such day is not a Business Day the immediately prior Business Day shall be the last trading day.
- (k) **Minimum Price Ticks:** The minimum price tick shall be .01 point (\$5.00).
- (l) **Contract Grade:** A Weatherbid Index Futures Contract is a Futures Contract on a Weatherbid Index. The compilation and composition of a Weatherbid Index is in the exclusive control of Weatherbid, LLC.
- (m) **Final Settlement:** Contracts shall be settled in cash according to procedures established by the Clearing Organization. The final settlement price shall be based on the sum of daily deviations from the daily twenty year averages in wind speed over the month.
- (n) **Final Settlement Day:** The final settlement day shall be the Last Business Day of the Delivery Month.
- (o) **Reportable Positions:** A Person shall report any position that such Person owns or controls in excess of 25 Weatherbid Index Futures Contracts in any one Delivery Month.
- (p) **Position Limits:** A Person who owns or controls an aggregate position in of more than 25,000 Weatherbid Index Futures Contracts shall be subject to the requirements of Rule 412 as set forth therein.
- (q) **Settlement Prices:** The Exchange will base its settlement price recommendations on trading conditions at the end of each Trading Session except that:
 - (i) On the Last Day of trading in a Delivery Month the settlement price will be calculated in accordance with Rule 1001(g); or
 - (ii) If the Exchange alters its Trading Session, the Exchange may change the time for determining the settlement price.