



C.F.T.C.
OFFICE OF THE SECRETARIAT

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April 22, 2009

VIA E-MAIL

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

Re: Rule Certification. New York Mercantile Exchange, Inc. Submission #09.42: Notification Regarding the Listing of Twenty-two (22) New Natural Gas Swing Swap Futures Contracts and Twenty-two (22) New Natural Gas Index Swap Futures Contracts on CME ClearPort®

Dear Mr. Stawick:

The New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying the listing of twenty-two (22) new natural gas swing swap futures contracts and twenty-two (22) new natural gas index swap futures contracts for trading and clearing on CME ClearPort.

The 44 new contracts, commodity codes and rule chapters are as follows:

CONTRACT	PRODUCT CODE	RULE CHAPTER
<i>Natural Gas Swing Swap Futures Contracts</i>		
SoCal City-Gate Natural Gas Swing Swap Futures (Platts Gas Daily)	T9	459
Southern Star, Tx.-Okla.-Kan. Natural Gas Swing Swap Futures (Platts Gas Daily)	M4	460
OneOk, Oklahoma Natural Gas Swing Swap Futures (Platts Gas Daily)	M3	461
Texas Eastern, WLA Natural Gas Swing Swap Futures (Platts Gas Daily)	X8	462
Florida Gas, Zone 2 Natural Gas Swing Swap Futures (Platts Gas Daily)	X5	463
Transco Zone 1 Natural Gas Swing Swap Futures (Platts Gas Daily)	X4	646
Transco Zone 2 Natural Gas Swing Swap Futures (Platts Gas Daily)	X3	648
Columbia Gulf, Mainline Natural Gas Swing Swap Futures (Platts Gas Daily)	X2	649
Tennessee, 800 Leg Natural Gas Swing Swap Futures (Platts Gas Daily)	W5	673
Texas Gas, Zone 1 Natural Gas Swing Swap Futures (Platts Gas Daily)	Y9	674
Florida Gas, Zone 3 Natural Gas Swing Swap Futures (Platts Gas Daily)	J8	676
Transco Zone 4 Natural Gas Swing Swap Futures (Platts Gas Daily)	J3	677
Columbia Gulf, LA. Natural Gas Swing Swap Futures (Platts Gas Daily)	J6	678
Texas Gas, Zone SL Natural Gas Swing Swap Futures (Platts Gas Daily)	J7	679
Texas Eastern, ELA Natural Gas Swing Swap Futures (Platts Gas Daily)	K9	689

Southern Natural, LA. Natural Gas Swing Swap Futures (Platts Gas Daily)	K8	690
Trunkline ELA Natural Gas Swing Swap Futures (Platts Gas Daily)	K7	706
ANR, LA. Natural Gas Swing Swap Futures (Platts Gas Daily)	K6	707
NGPL STX Natural Gas Swing Swap Futures (Platts Gas Daily)	Q7	708
Algonquin City-Gates Natural Gas Swing Swap Futures (Platts Gas Daily)	C8	709
Questar Natural Gas Swing Swap Futures (Platts Gas Daily)	C6	749
Alberta Natural Gas Swing Swap Futures (Platts Gas Daily)	K5	858
<i>Natural Gas Index Swap Futures Contracts</i>		
Southern Star, Tx.-Okla.-Kan. Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	C9	438
OneOk, Oklahoma Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	C7	439
Texas Eastern, WLA Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	C2	440
Florida Gas, Zone 2 Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	C3	441
Transco Zone 1 Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	C4	442
Transco Zone 2 Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	L7	443
Columbia Gulf, Mainline Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	L2	444
Tennessee, 800 Leg Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	L4	445
Texas Gas, Zone 1 Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	N4	446
Florida Gas, Zone 3 Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	Q9	447
Transco Zone 4 Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	B2	448
Columbia Gulf, LA. Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	S9	449
Texas Gas, Zone SL Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	S7	834
Texas Eastern, ELA Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	M9	835
Southern Natural, LA. Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	M8	836
Trunkline ELA Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	M7	837
ANR, LA. Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	M6	454
SoCal City-Gate Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	N5	455
NGPL STX Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	N6	456
Algonquin City-Gates Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	N7	457
Questar Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	N8	458
Malin Natural Gas Index Swap Futures (Platts Gas Daily/Platts IFERC)	V8	389

The delivery points for these contracts are at the following locations: Alberta; Algonquin City-Gates; ANR, Louisiana; Columbia Gulf, Louisiana; Columbia Gulf Mainline; Florida Gas Zone 2; Florida Gas Zone 3; Malin; NGPL, South Texas; OneOk, Oklahoma; Questar; Southern Natural Gas Co.; SoCal City-Gate; Southern Star Texas, Oklahoma, Kansas; Tennessee, Louisiana 800 Leg; Texas Eastern, West Louisiana; Texas Eastern, East Louisiana; Texas Gas Zone 1; Texas Gas, SL; Transco Zone 1; Transco Zone 2; Transco Zone 4 and Trunkline, Louisiana. Except for (i) the Alberta location which serves as a delivery point for a swing swap futures contract and (ii) the Malin location which serves as a delivery point for an index swap futures contract, all other locations for the swing swap futures and index swap futures contracts are the same.

The above-listed 44 swap futures contracts will be cash-settled. Beginning on Sunday, April 26, 2009 for trade date Monday, April 27, 2009, the 22 natural gas swing swap futures contracts and 22 natural gas index swap futures contracts will be listed for trading and clearing on CME ClearPort and will be available during normal hours. Electronic trading and clearing is conducted from 6:00 p.m. Sunday until 5:15 p.m. Friday (New York Prevailing time) via CME ClearPort. There is a 45-minute break each day between 5:15 p.m. (current trade date) and 6:00 p.m. (next trade date).

The 22 natural gas swing swap futures contracts will initially be listed for two (2) consecutive months beginning with the May 2009 contract month. The 22 natural gas index swap futures contracts will initially be listed for thirty-six (36) consecutive months beginning with the May 2009 contract month.

In addition, the Exchange will allow exchange of futures for physical ("EFP") and exchange of futures for swap ("EFS") transactions to be submitted through CME ClearPort. The EFP and EFS transactions in these futures contracts will be governed by the provisions of Exchange Rules 6.21 and 6.21A, respectively.

The recommended position limits for the twenty-two (22) natural gas index swap futures contracts and the twenty-two (22) natural gas swing swap futures contracts are submitted to the Commission under a separate filing.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.2 and Rule 40.6, the Exchange hereby certifies that the attached contracts comply with the Act, including regulations under the Act. These new rules will become effective upon the launch of these contracts, which, as noted above will occur on Monday, April 27, 2009.

Should you have any questions concerning the above, please contact Robert Levin at (212) 299-2390, Bradford Leach at (212) 299-2609, or me at (312) 648-5422.

Sincerely,

/s/ Stephen M. Szarmack
Director and Associate General Counsel

Attachment: Contract terms and conditions
Supplemental Market Information

SOCAL CITY-GATE NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 SoCal, City-Gate Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 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 6.21 and 6.21A.

459.08 Final Settlement

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

459.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

459.10 Disclaimer

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**SOUTHERN STAR, TX.-OKLA.-KAN. NATURAL GAS SWING SWAP FUTURES
(PLATTS GAS DAILY)**

460.01 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.

460.02 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.

460.03 Floating Price

The Floating Price for each contract day is equal to the Platts Gas Daily Southern Star, Tx.-Okla.-Kan.Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled “Daily Price Survey”.

460.04 Contract Quantity and Value

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

Each Southern Star, Tx.-Okla.-Kan. Natural Gas Swing Swap Futures (Platts Gas Daily) contract shall be valued as the contract quantity multiplied by the settlement price.

460.05 Contract Days

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

460.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

460.07 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 6.21 and 6.21A.

460.08 Final Settlement

Delivery under the Southern Star, Tx.-Okla.-Kan. Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

460.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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ONEOK, OKLAHOMA NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Futures (Platts Gas Daily) 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 \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

461.07 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 6.21 and 6.21A.

461.08 Final Settlement

Delivery under the OneOk, Oklahoma Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

461.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

461.10 Disclaimer

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TEXAS EASTERN, WLA NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

462.01 Scope

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

462.02 Flow Date

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

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

462.03 Floating Price

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

462.04 Contract Quantity and Value

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

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

462.05 Contract Days

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

462.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

462.07 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 6.21 and 6.21A.

462.08 Final Settlement

Delivery under the Texas Eastern, WLA Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

462.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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FLORIDA GAS, ZONE 2 NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

463.01 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.

463.02 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.

463.03 Floating Price

The Floating Price for each contract day is equal to the Platts Gas Daily Florida Gas, Zone 2 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled “Daily Price Survey”.

463.04 Contract Quantity and Value

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

Each Florida Gas, Zone 2 Natural Gas Swing Swap Futures (Platts Gas Daily) contract shall be valued as the contract quantity multiplied by the settlement price.

463.05 Contract Days

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

463.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

463.07 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 6.21 and 6.21A.

463.08 Final Settlement

Delivery under the Florida Gas, Zone 2 Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

463.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TRANSCO ZONE 1 NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Transco Zone 1 Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 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 6.21 and 6.21A.

646.08 Final Settlement

Delivery under the Transco Zone 1 Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

646.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TRANSCO ZONE 2 NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

648.01 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.

648.02 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.

648.03 Floating Price

The Floating Price for each contract day is equal to the Platts Gas Daily Transco Zone 2 Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled “Daily Price Survey”.

648.04 Contract Quantity and Value

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

Each Transco Zone 2 Natural Gas Swing Swap Futures (Platts Gas Daily) contract shall be valued as the contract quantity multiplied by the settlement price.

648.05 Contract Days

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

648.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

648.07 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 6.21 and 6.21A.

648.08 Final Settlement

Delivery under the Transco Zone 2 Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

648.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

648.10 Disclaimer

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COLUMBIA GULF, MAINLINE NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Columbia Gulf, Mainline Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 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 6.21 and 6.21A.

649.08 Final Settlement

Delivery under the Columbia Gulf, Mainline Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

649.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TENNESSEE, 800 LEG NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Tennessee, 800 Leg Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 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. 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 6.21 and 6.21A.

673.08 Final Settlement

Delivery under the Tennessee, 800 Leg Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

673.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TEXAS GAS, ZONE 1 NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Texas Gas, Zone 1 Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 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. 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 6.21 and 6.21A.

674.08 Final Settlement

Delivery under the Texas Gas, Zone 1 Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

674.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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FLORIDA GAS, ZONE 3 NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Florida Gas, Zone 3 Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 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. 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 6.21 and 6.21A.

676.08 Final Settlement

Delivery under the Florida Gas, Zone 3 Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

676.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TRANSCO ZONE 4 NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Transco Zone 4 Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

677.07 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 6.21 and 6.21A.

677.08 Final Settlement

Delivery under the Transco Zone 4 Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

677.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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COLUMBIA GULF, LA. NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Columbia Gulf, LA. Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

678.07 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 6.21 and 6.21A.

678.08 Final Settlement

Delivery under the Columbia Gulf, LA. Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

678.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TEXAS GAS, ZONE SL NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

679.01 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.

679.02 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.

679.03 Floating Price

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

679.04 Contract Quantity and Value

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

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

679.05 Contract Days

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

679.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

679.07 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 6.21 and 6.21A.

679.08 Final Settlement

Delivery under the Texas Gas, Zone SL Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

679.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

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TEXAS EASTERN, ELA NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

689.01 Scope

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

689.02 Flow Date

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

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

689.03 Floating Price

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

689.04 Contract Quantity and Value

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

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

689.05 Contract Days

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

689.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

689.07 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 6.21 and 6.21A.

689.08 Final Settlement

Delivery under the Texas Eastern, ELA Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

689.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

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SOUTHERN NATURAL, LA. NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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, 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”.

690.04 Contract Quantity and Value

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

Each Southern Natural, LA. Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

690.07 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 6.21 and 6.21A.

690.08 Final Settlement

Delivery under the Southern Natural, LA. Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

690.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TRUNKLINE ELA NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

706.01 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.

706.02 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.

706.03 Floating Price

The Floating Price for each contract day is equal to the Platts Gas Daily Trunkline ELA Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled “Daily Price Survey”.

706.04 Contract Quantity and Value

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

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

706.05 Contract Days

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

706.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

706.07 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 6.21 and 6.21A.

706.08 Final Settlement

Delivery under the Trunkline ELA Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

706.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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ANR, LA. NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 ANR, LA. Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

707.07 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 6.21 and 6.21A.

707.08 Final Settlement

Delivery under the ANR, LA. Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

707.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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NGPL STX NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

708.01 Scope

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

708.02 Flow Date

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

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

708.03 Floating Price

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

708.04 Contract Quantity and Value

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

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

708.05 Contract Days

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

708.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

708.07 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 6.21 and 6.21A.

708.08 Final Settlement

Delivery under the NGPL STX Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

708.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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ALGONQUIN CITY-GATES NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

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 Algonquin City-Gates Natural Gas Swing Swap Futures (Platts Gas Daily) 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 \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

709.07 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 6.21 and 6.21A.

709.08 Final Settlement

Delivery under the Algonquin City-Gates Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

709.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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QUESTAR NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

749.01 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.

749.02 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.

749.03 Floating Price

The Floating Price for each contract day is equal to the Platts Gas Daily Questar, Rocky Mountains Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled “Daily Price Survey”.

749.04 Contract Quantity and Value

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

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

749.05 Contract Days

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

749.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

749.07 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 6.21 and 6.21A.

749.08 Final Settlement

Delivery under the Questar Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

749.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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ALBERTA NATURAL GAS SWING SWAP FUTURES (PLATTS GAS DAILY)

858.01 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.

858.02 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.

858.03 Floating Price

The Floating Price for each contract day is equal to the Platts Gas Daily TCPL Alberta, AECO-C Midpoint. The Platts Gas Daily Midpoint and the Canadian dollar/U.S. dollar exchange rate to be used can be found in the Platts Gas Daily publication under table titled “Daily Price Survey”. The conversion factor will be 1.056055 GJ per MMBtu.

858.04 Contract Quantity and Value

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

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

858.05 Contract Days

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

858.06 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

858.07 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 6.21 and 6.21A.

858.08 Final Settlement

Delivery under the Alberta Natural Gas Swing Swap Futures (Platts Gas Daily) 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.

858.09 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**SOUTHERN STAR, TX.-OKLA.-KAN. NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

438.01 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.

438.02 Floating Price

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

438.03 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 Southern Star, Tx.-Okla.-Kan. Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

438.04 Contract Months

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

438.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

438.06 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 6.21 and 6.21A.

438.07 Final Settlement

Delivery under the Southern Star, Tx.-Okla.-Kan. Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

438.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**ONEOK, OKLAHOMA NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

439.03 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 OneOk, Oklahoma Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

439.07 Final Settlement

Delivery under the OneOk, Oklahoma Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

439.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

439.09 Disclaimer

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**TEXAS EASTERN, WLA NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

440.01 Scope

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

440.02 Floating Price

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

440.03 Contract Quantity and Value

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

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

Each Texas Eastern, WLA Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

440.04 Contract Months

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

440.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

440.06 Termination of Trading

Trading shall cease on the last business day of the month prior to the contract month, and EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

440.07 Final Settlement

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

440.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

440.09 Disclaimer

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**FLORIDA GAS, ZONE 2 NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

441.01 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.

441.02 Floating Price

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Florida Gas, Zone 2 Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Florida Gas Transmission Co. Zone 2 Index ("Index") published in the Platts IFERC publication under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

441.03 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 Florida Gas, Zone 2 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

441.04 Contract Months

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

441.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

441.06 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 6.21 and 6.21A.

441.07 Final Settlement

Delivery under the Florida Gas, Zone 2 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

441.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**TRANSCO ZONE 1 NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

442.03 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 Transco Zone 1 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

442.07 Final Settlement

Delivery under the Transco Zone 1 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

442.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**TRANSCO ZONE 2 NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

443.01 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.

443.02 Floating Price

The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Transco Zone 2 Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Transcontinental Gas Pipe Line Corp. Zone 2 Index ("Index") published in the Platts IFERC publication under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

443.03 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 Transco Zone 2 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

443.04 Contract Months

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

443.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

443.06 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 6.21 and 6.21A.

443.07 Final Settlement

Delivery under the Transco Zone 2 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

443.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**COLUMBIA GULF, MAINLINE NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

444.03 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 Columbia Gulf, Mainline Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

444.07 Final Settlement

Delivery under the Columbia Gulf, Mainline Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

444.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**TENNESSEE, 800 LEG NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

445.03 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 Tennessee, 800 Leg Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

445.07 Final Settlement

Delivery under the Tennessee, 800 Leg Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

445.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**TEXAS GAS, ZONE 1 NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

446.03 Contract Quantity and Value

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

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

Each Texas Gas, Zone 1 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

446.07 Final Settlement

Delivery under the Texas Gas, Zone 1 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

446.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

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**FLORIDA GAS, ZONE 3 NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

447.03 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 Florida Gas, Zone 3 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

447.07 Final Settlement

Delivery under the Florida Gas, Zone 3 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

447.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

447.09 Disclaimer

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**TRANSCO ZONE 4 NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

448.03 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 Transco Zone 4 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

448.07 Final Settlement

Delivery under the Transco Zone 4 Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

448.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**COLUMBIA GULF, LA. NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

449.03 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 Columbia Gulf, LA. Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

449.07 Final Settlement

Delivery under the Columbia Gulf, LA. Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

449.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**TEXAS GAS, ZONE SL NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

834.01 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.

834.02 Floating Price

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

834.03 Contract Quantity and Value

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

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

Each Texas Gas, Zone SL Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

834.04 Contract Months

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

834.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

834.06 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 6.21 and 6.21A.

834.07 Final Settlement

Delivery under the Texas Gas, Zone SL Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

834.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**TEXAS EASTERN, ELA NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

835.01 Scope

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

835.02 Floating Price

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

835.03 Contract Quantity and Value

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

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

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

835.04 Contract Months

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

835.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

835.06 Termination of Trading

Trading shall cease on the last business day of the month prior to the contract month, and EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

835.07 Final Settlement

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

835.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**SOUTHERN NATURAL, LA. NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

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 Southern Natural, LA. Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

836.07 Final Settlement

Delivery under the Southern Natural, LA. Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

836.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**TRUNKLINE ELA NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

837.01 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.

837.02 Floating Price

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

837.03 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 Trunkline ELA Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

837.04 Contract Months

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

837.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

837.06 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 6.21 and 6.21A.

837.07 Final Settlement

Delivery under the Trunkline ELA Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

837.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**ANR, LA. NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

454.03 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 ANR, LA. Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

454.07 Final Settlement

Delivery under the ANR, LA. Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

454.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

454.09 Disclaimer

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**SOCAL CITY-GATE NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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") California SoCal Gas City-Gate Index ("Index") published in the Platts IFERC publication under table titled "Market Center Spot Gas Prices" 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).

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 SoCal City-Gate Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

455.07 Final Settlement

Delivery under the SoCal City-Gate Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

455.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**NGPL STX NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

456.01 Scope

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

456.02 Floating Price

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

456.03 Contract Quantity and Value

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

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 NGPL STX Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

456.04 Contract Months

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

456.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

456.06 Termination of Trading

Trading shall cease on the last business day of the month prior to the contract month, and EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

456.07 Final Settlement

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

456.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**ALGONQUIN CITY-GATES NATURAL GAS INDEX SWAP FUTURES
(PLATTS GAS DAILY/PLATTS IFERC)**

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") Northeast, Algonquin City-Gates Index ("Index") published in the Platts IFERC publication under table titled "Market Center Spot Gas Prices" 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).

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 Algonquin City-Gates Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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 6.21 and 6.21A.

457.07 Final Settlement

Delivery under the Algonquin City-Gates Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

457.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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QUESTAR NATURAL GAS INDEX SWAP FUTURES (PLATTS GAS DAILY/PLATTS IFERC)

458.01 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.

458.02 Floating Price

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

458.03 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 Questar Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

458.04 Contract Months

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

458.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0025 per MMBtu. There shall be no maximum price fluctuation.

458.06 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 6.21 and 6.21A.

458.07 Final Settlement

Delivery under the Questar Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

458.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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MALIN NATURAL GAS INDEX SWAP FUTURES (PLATTS GAS DAILY/PLATTS IFERC)

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 under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.

389.03 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 Malin Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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 \$0.0025 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, and EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

389.07 Final Settlement

Delivery under the Malin Natural Gas Index Swap Futures (PLATTS GAS DAILY/PLATTS IFERC) 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.

389.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any EFP or EFS transaction shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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SUPPLEMENTAL MARKET INFORMATION

Natural Gas Price Source

Cash settlements for swing swap futures contracts are based upon *Platts Gas Daily* (Gas Daily) publication. Gas Daily collects transaction data for next-day delivery (Saturday, Sunday, Monday and Tuesday following holiday Monday data on Fridays) and reports these prices on the following business day. Swing swap futures final cash settlements are based on the average daily price for the contract month. Cash settlement for index swap futures contracts are based on both Gas Daily and *Platts Inside F.E.R.C.* (“*Platts IFERC*”) for final cash-settlements. Specifically, the final settlements for these contracts equals the difference between the average daily Gas Daily price and the monthly bid-week market survey price index of physical market transactions at each respective geographic location for these new contracts. This bid-week survey is contained in the *Platts IFERC Gas Market Report*. *Platts* defines “bid-week” as the last five business days of the month. For both Gas Daily and the bid-week survey, *Platts* surveys numerous market participants. Gas Daily surveys reflect data for transactions for next day delivery; bid-week surveys reflect data for transactions for the next-month ratable delivery.

Platts is thoroughly familiar with the Federal Energy Regulatory Commission’s (FERC’s) policy statement on price indices for natural gas and its methodology is organized to reflect the content of the policy statement. *Platts* also employs compliance staff, independent of the staff who conduct the survey. In addition, *Platts Gas Daily* and IFERC editorial staff are recognized throughout the natural gas industry for their integrity, professional expertise, and reliability; *Platts IFERC* has been an industry standard-bearer with respect to price reporting since the early days of wellhead price deregulation in natural gas during the late 1980s. (Gas Daily began publishing during the 1980’s but the next-day delivery market did not become an industry staple until the mid-1990’s.)

As such, *Platts* subjects its collected data to a series of statistical tests to ensure the quality and completeness of the survey sample for each pricing point or geographical location. These tests include: (i) the identification and consideration of anomalous or outlying transactions; (ii) a comparison of volume-weighted average prices for each data submitter; and (iii) the calculation of a number of overall measures of central tendency, including the volume-weighted average, the median, the simple average, the mode and the midpoint. These procedures safeguard the price series against manipulation.

In order to derive the indices used for these NYMEX products, *Platts’* editors use volume-weighted averages. At pricing points, or geographical locations, with robust transaction volume and a generally normal distribution curve, the index is derived from the simple volume-weighted average. Specifically, with regard to these 22 swing swap futures contracts and 22 index swap futures contracts, the indices used are derived from the simple volume-weighted average.

Natural Gas Swing and Index Markets

Provided below is a brief description of the geographic locations for each contract.

Algonquin, City-Gates (Platts IFERC)

The Algonquin, City-Gates location refers to natural gas that is delivered from Algonquin Gas Transmission to all distribution company city-gates in Connecticut, Massachusetts and Rhode Island.

ANR, LA. (Platts IFERC)

The ANR, Louisiana location refers to natural gas that is delivered into ANR Pipeline along the southeastern Louisiana lateral that begins offshore and runs to the Patterson, Louisiana compressor station onshore and onto the Eunice, Louisiana station, where ANR’s Southeast mainline begins. Also, deliveries into ANR along a second lateral that runs from the HIOS system downstream of West Cameron 167 offshore to the Grand Chenier, Louisiana station onshore and on to the Eunice station, as well as deals done at the Eunice pool.

Columbia Gulf, La. (Platts IFERC)

The Columbia Gulf, La. location refers to natural gas that is delivered into Columbia Gulf Transmission on its onshore lateral pipeline system stretching across South Louisiana; upstream of Rayne, Louisiana. Columbia Gulf's East Lateral extends from Rayne to Venice, Louisiana. The West Lateral runs from Rayne to west of Cameron, Louisiana. Excluded are deals done in the offshore rate zone, at Rayne or elsewhere in the mainline rate zone.

Columbia Gulf Mainline (Platts IFERC)

The Columbia Gulf Mainline refers to natural gas that is delivered into Columbia Gulf Transmission along its mainline system zone in Louisiana and Mississippi. The mainline system extends northeast from Rayne, Louisiana to Leach, Kentucky. This geographical location was added to the *Platts* monthly survey in August 2007.

Florida Gas, Zone 2 (Platts IFERC)

The Florida Gas, Zone 2 location refers to natural gas that is delivered into Florida Gas Transmission beginning at compressor station 2 in Nueces County in south Texas to station 7 in Acadia Parish, Louisiana.

Florida Gas, Zone 3 (Platts IFERC)

The Florida Gas, Zone 3 locations refers to natural gas that is delivered into Florida Gas Transmission downstream of compressor station 8 to just upstream of station 12 in Santa Rosa County, Florida, the demarcation point with the market area. *Platts'* monthly bidweek survey for zone 3 includes deliveries between stations 8 and 12, including Mobile Bay deals into Florida Gas. However, Mobile Bay prices are tracked separately in the daily survey.

Malin (Platts IFERC)(delivery point for index swap futures contract)

The Malin location refers to natural gas that is delivered into Pacific Gas and Electric's Lines 400 and 401 from Gas Transmission Northwest (formerly PG&E Gas Transmission, Northwest) at the Oregon/California border at Malin, Oregon.

NGPL, South Texas (Platts IFERC)

The NGPL, South Texas location refers to natural gas that is delivered into Natural Gas Pipeline Co. of America at the beginning of the mainline at the Thompsonville receipt point in Jim Hogg County, Texas, north to compressor station 302 in Montgomery County, Texas.

OneOk, Oklahoma (Platts IFERC)

The OneOk, Oklahoma location refers to natural gas that is delivered into OneOk Gas Transportation's mainline systems from several gathering systems, all of which are located in Oklahoma. One of the two largest gathering systems is located near the east-central part of the state in Pittsburg and Haskell counties. The second largest, located in the west-central part of the state, extends from Blaine and Canadian counties southeast to Grady County. OneOk operates a single price pool for all gas entering into the system. OneOk was formerly known as ONG Transmission.

Questar, Rocky Mountains (Platts IFERC)

The Questar Rocky Mountains location refers to natural gas that is delivered into Questar Pipeline on its North system, which runs from northeastern Colorado through southern Wyoming to Salt Lake City, and on its South system, which runs from western Colorado to Payson, Utah, east of the Fidler compressor station. A 20-inch line running parallel to the Utah/Colorado border connects the two systems.

SoCal Gas (Platts IFERC)

The SoCal Gas location refers to natural gas that is delivered into Southern California Gas from El Paso Natural Gas at Topock, California, Blythe, California, and Ehrenberg, Arizona; from Transwestern Pipeline at Topock/Needles, California; from Kern River Gas Transmission at Wheeler Ridge and Kramer Junction, California; and from Questar Southern Trails Pipeline at Needles, California. This geographical location also includes deliveries out of SoCal Gas' storage facilities, deliveries from Pacific Gas and Electric at several points, including Kern River station and Pisgah/Daggett, as well as in-state production.

Southern Natural, LA. (Platts IFERC)

The Southern Natural, LA. location refers to natural gas that is delivered into Southern Natural Gas' mainlines anywhere in Louisiana, including an eastern spur starting in Plaquemines Parish and a western spur starting in St. Mary Parish in South Louisiana, and a line that starts at the Texas/Louisiana border in DeSoto Parish and runs to the Louisiana/Mississippi border in East Carroll Parish in northern Louisiana.

Southern Star Texas, Oklahoma, Kansas (Platts IFERC)

The Southern Star Texas, Oklahoma, Kansas location refers to natural gas that is delivered into Southern Star Central Gas Pipeline's system from Hemphill County in the Texas Panhandle eastward, from Carter County in south central Oklahoma northward and from Grant County in southwestern Kansas eastward. The system was formerly known as Williams Natural Gas and, prior to August 1, 2004, Williams Gas Pipelines Central.

Tennessee, Louisiana, 800 Leg (Platts IFERC)

The Tennessee, Louisiana, 800 Leg location refers to natural gas that is delivered into Tennessee Gas Pipeline's 800 Leg in zone L in southeastern Louisiana, including deliveries from the offshore Blue Water Header system. The leg meets the boundary of the market area at station 834 at Winnsboro in central Louisiana.

Texas Eastern, West Louisiana (Platts IFERC)

The Texas Eastern, West Louisiana location refers to natural gas that is delivered into Texas Eastern Transmission on the 30-inch line from the Vidor, Louisiana compressor station to just upstream of the Opelousas, Louisiana compressor station. Included are deliveries from Texas Eastern's offshore Cameron Line at the Gillis, Louisiana compressor station.

Texas Eastern, East Louisiana (Platts IFERC)

The Texas Eastern, East Louisiana location refers to natural gas that is delivered into Texas Eastern Transmission on the 30-inch line from the Opelousas, Louisiana compressor station to the Kosciusko, Mississippi compressor station. Included are deliveries into the 30- inch pipeline from Texas Eastern's Venice Line at the New Roads, Louisiana compressor station.

Texas Gas, Zone 1 (Platts IFERC)

The Texas Gas, Zone 1 location refers to natural gas that is delivered into Texas Gas Transmission starting just south of the Pineville, Louisiana to compressor station in Rapides Parish north to Crockett County, Tennessee.

Texas Gas, Zone SL (Platts IFERC)

The Texas Gas, Zone SL location refers to natural gas that is delivered into Texas Gas Transmission on two southeastern Louisiana laterals, including offshore segments. The southwest spur begins offshore at Grand Chenier and runs through Cameron Parish to the Eunice compressor station. The southeast spur begins offshore and runs through Terrebone Parish to Eunice. Zone SL extends to the vicinity where Texas Gas crosses the Red River in Rapides Parish.

Transco, Zone 1 (Platts IFERC)

The Transco, Zone 1 location refers to natural gas that is delivered into Transcontinental Gas Pipe Line on two 24-inch lines running from south Texas to compressor station 30 in Wharton County, Texas, which is Transco's pooling point for gas gathered on the Gulf Central Texas Lateral and for onshore coastal south Texas production.

Transco, Zone 2 (Platts IFERC)

The Transco, Zone 2 location refers to natural gas that is delivered into Transcontinental Gas Pipe Line on the 30-inch line downstream of station 30 in Wharton County, Texas, to compressor station 45 in Beauregard Parish, Louisiana, the only pooling point in the zone.

Transco, Zone 4

The Transco, Zone 4 location refers to natural gas that is delivered into Transcontinental Gas Pipe Line on the 30-inch, 36-inch and 42-inch lines downstream of compressor station 65 at the Louisiana/Mississippi border in St. Helena Parish, Louisiana, to the Georgia/South Carolina border. Gas enters the Transco mainline from the Mobile Bay Lateral at station 85 in Butler, Alabama, the only zone 4 pooling point.

Trunkline, ELA

The Trunkline ELA location refers to natural gas that is delivered into Trunkline Gas on an offshore gathering system running from south of Terrebonne Parish west to the Kaplan station in Vermilion Parish, Louisiana, located at the boundary with the WLA zone.

TCPL Alberta, AECO-C (delivery point for swing swap futures contract)

The TCPL Alberta, AECO-C location refers to deliveries into TransCanada's Alberta System at the AECO-C, NIT Hub in southeastern Alberta. AECO-C is the principal storage facility and hub on TCPL Alberta; paying the rate for NIT service, or Nova Inventory Transfer, will cover transmission for delivery of gas to AECO-C and most other points. The price is reported in Canadian dollars per gigajoule. Prior to Aug. 1, 2004, the system was known as Nova.

Cash Market

Table 1 below provides volume (reflected in NYMEX contract-equivalents) collected by *Platts* Gas Daily in its survey. Tables 2 and 3 below provide the volume (reflected in NYMEX contract-equivalents) and number of transactions collected by *Platts* IFERC in its bid-week surveys for each month for the past 14 months.

Illustrated in Table 1 is the average volume captured by *Platts* Gas Daily. Texas Gas Zone 1, NGPL South Texas, ANR Louisiana, Columbia Gulf Louisiana, Columbia Gulf Mainline, Florida Gas Zone 3, Southern Natural Louisiana, Tennessee Louisiana 800 Leg, Texas Eastern East Louisiana, Texas Eastern WLA, Transco Zone 2, TCPL Alberta, Transco Zone 4, PG&E Malin, Algonquin City-Gates and SoCal City-Gate all have exceeded a monthly volume of 1,000 in NYMEX contracts equivalents. With the exception of 1 month at 688 NYMEX contract equivalents transacted, Texas Gas Zone SL experienced monthly volume over 1,000 contract equivalents. Transco Zone 1 monthly volume averaged 855 contract equivalents with monthly contract volume in excess of 500 contracts. Trunkline East Louisiana averaged 935 contract equivalents with all but one month above 600 contract equivalents. Florida Gas Zone 2 averaged 745 contract equivalents with two months lower than 472 contract equivalents. OneOk Oklahoma, Southern Star Texas Oklahoma-Kansas and Questar Rocky mountains had lower average monthly volumes that fell below 500.

Table 2 below provides volume (reflected in NYMEX contract-equivalents) captured by the *Platts* IFERC bid-week surveys for each of the 22 delivery points for the index swap futures contracts. For Columbia Gulf Louisiana, Columbia Gulf Mainline, PG&E Malin, SoCal City-Gate, Southern Natural Louisiana, ANR Louisiana and Transco Zone 4, the monthly volume included in the bid-week survey always exceeded 1,000 NYMEX contract equivalents. Note that data for SoCal City-Gate is only provided for the last four months. This is addressed further below. Except for one month volume being at 905 contract equivalents with regard to the Texas Gas Zone 1, one month volume being at 843 contract equivalents for Transco Zone 1, and one month volume being at 429 contract equivalents for Transco Zone 2, all three locations experienced a monthly volume of over 1,000 NYMEX contract equivalents. OneOk Oklahoma, Texas Eastern East Louisiana and NGPL South Texas experienced monthly volume greater than 1,000 contract equivalents with the exception of two months where monthly trading volume was below 1,000 contract equivalents for each of the three locations. Monthly volume for Trunkline East Louisiana was at an average of 1,675 contract equivalents. Trunkline East Louisiana monthly volume was greater than 1,000 contract equivalents except for two months where the monthly trading volume was 876 and 893 contract equivalents, respectively. Texas Gas Zone SL monthly average volume was 1,268 contract equivalents. Texas Gas Zone SL monthly volume was greater than 1,000 contracts except for four months where the monthly volume was greater than 700 contract equivalents but less than 1,000 contract equivalents. The volume for Southern Star TX.-Okla.-Kan. had a monthly average trading volume of 918 contract equivalents, and, with the exception of one month, traded above 500 contract equivalents per month. Texas Eastern West Louisiana averaged a monthly volume of 1,075 contract equivalents. Florida Gas Zone 3 and Algonquin City-Gates had lower monthly volume which fell below 1,000 contract equivalents. The average monthly volume for Florida Gas Zone 3 was 972 contract equivalents. The average monthly volume for Algonquin City-Gates was 730 contract equivalents. Florida Zone 2 had lower volumes than the other locations. It averaged a monthly volume of 483 contract equivalents with a low of 24 and a high of 1,080 contract equivalents. Questar, Rocky Mountains also had lower volumes. It averaged a monthly volume of 261 equivalents with a low of 36 and a high of 794 contract equivalents.

Tennessee, Louisiana, 800 Leg location warrants a special explanation with regard to the January 2009 trading month when the number NYMEX contract equivalents was 25. In all other surveyed months, monthly trading volume ranged from 868 to 1,910 contract equivalents. *Platts* assigns three tier levels for its trading locations to illustrate different levels of liquidity. Although *Platts* stands by the quality of all of its survey prices, its top two tier levels are Tier 1 (being the most liquid) and Tier 2. During January 2009, Tennessee, Louisiana, 800 Leg was assigned Tier 3 classification. Prior to January 2009, the preceding time this location had been in Tier 3 was during the month of January 2006. This statistic illustrates the infrequency of having the Tennessee, Louisiana, 800 Leg location placed in Tier 3.

During the past 14 months the following locations fell below Tier 1 classification as follows:

- (i) *Florida Zone 2*: Fell below Tier 3 classification once when the one-month volume of contract equivalents traded was 24 (also referenced above); Fell below Tier 2 classification on three occasions when monthly volumes of 298, 288 and 236 contract equivalents traded short of Tier 2 classification by 12, 22 and 74 NYMEX contract equivalents, respectively);

- (ii) *Texas Eastern, West Louisiana*: Fell below Tier 2 classification twice when monthly volumes of 298 and 198 NYMEX contract equivalents traded short of Tier 2 classification by 12 and 112 contract equivalents, respectively); and
- (iii) *Southern Star, Texas, Oklahoma, Kansas*: Fell below Tier 2 classification once when the one-month volume traded at 156 NYMEX contract equivalents short of Tier 2 classification by 144 contract equivalents.

Please note that a change in the transportation access policy for the Southern California (SoCal) system occurred six months ago whereby it increased the number of shippers on that system and, consequently, increased the number of market participants and transactions for this location. As such, the SoCal City-Gate geographical location was added to the *Platts* IFERC bid-week survey seven months ago and the only data available for this location is for the five most recent months. Prior to such change, only end-users were able to access the SoCal system.

Table 3 illustrates the number of transactions (in NYMEX contract equivalents) conducted at each of the twenty-two geographical locations for the index swap futures contracts delivery points.

The physical market does include transactions which may not be captured by the *Platts* IFERC bid-week surveys. However, as evidenced by the data generated by the *Platts* IFERC bid-week surveys and by the stringent policies and price index methodology implemented by *Platts*, we firmly believe that the *Platts* IFERC bid-week surveys for each of the locations are reflective of competitive, liquid, and active physical markets.

Table 4 below provides estimates relating to transactions which have occurred in the over-the-counter (“OTC”) derivatives market for 12 of the locations covered by these contracts for the 2008-2009 period. This data is extrapolated from information collected from OTC market participants. Please note that there is no standard format for maintaining transaction information in the OTC market and, therefore, different participants maintain transaction data differently from one another. Also, the collected transaction information does not specify the actual time period covered by the transaction, but rather a range. In addition, these estimates represent all major natural gas derivative structures—i.e. Basis Swaps, Swing Swaps and Index Swaps for each location. For each of the 12 locations in Table 4, the Exchange collected information from a sample of transactions from which Exchange staff have computed what are intended as conservative estimates of the monthly transaction levels. Since our sample of data may be more complete for some locations compared to others, we caution not to use these data to compare locations. It is likely that we are more conservative for some locations than for others. The data are expressed in terms of NYMEX-equivalent contracts.

TABLE 1. Volumes from *Platts' Gas Daily* in 2008 – 2009
(All Volumes are in NYMEX contract equivalents (2,500 MMBtu))

	Texas Gas, Zone 1	NGPL, STX	Transco, Zone 1	ANR, LA.	Columbia Gulf, LA.	Columbia Gulf, Mainline	Florida Gas Zone 2	Florida Gas Zone 3	Southern Natural, LA.
Jan-08	1,557	1,954	710	3,120	4,167	5,875	827	1,953	7,154
Feb-08	1,647	2,361	667	3,266	3,601	5,057	472	1,998	4,510
Mar-08	2,451	2,548	1,088	3,727	4,350	5,540	894	1,843	6,256
Apr-08	1,885	1,638	784	3,489	4,588	6,961	704	2,164	7,116
May-08	2,242	2,704	608	3,097	3,682	4,704	1,130	2,517	6,250
Jun-08	2,588	1,383	1,090	3,462	3,137	4,815	768	3,166	6,272
Jul-08	1,975	2,844	1,085	4,799	3,047	6,033	719	2,659	7,095
Aug-08	1,763	2,082	816	3,203	3,163	5,178	1,373	3,756	6,187
Sep-08	1,750	1,240	673	2,278	3,220	3,638	1,162	2,946	4,756
Oct-08	1,342	2,253	944	2,093	3,290	4,244	303	2,336	4,320
Nov-08	2,072	1,466	804	2,778	3,060	4,720	624	1,699	4,921
Dec-08	1,781	1,806	750	4,020	3,773	6,194	230	2,396	4,133
Jan-09	1,236	2,501	1,428	5,281	4,365	6,285	686	2,250	5,236
Feb-09	1,324	1,924	520	2,514	2,561	3,965	543	1,369	3,725
Min	1,236	1,240	520	2,093	2,561	3,638	230	1,369	3,725
Max	2,588	2,844	1,428	5,281	4,588	6,961	1,373	3,756	7,154
Average	1,830	2,050	855	3,366	3,572	5,229	745	2,361	5,566

	Tennessee, LA., 800 Leg	Texas Eastern, WLA	Texas Eastern, ELA	Texas Gas, Zone SL	Transco, Zone 2	Trunkline, ELA	OneOk, Okla.	Southern Star, TX.-Okla.-Kan.
Jan-08	3,786	3,675	3,402	1,094	2,550	1,431	321	563
Feb-08	2,885	1,547	2,740	688	2,567	1,093	367	311
Mar-08	4,273	1,891	2,749	1,244	2,059	1,279	234	267
Apr-08	4,923	2,355	3,225	1,197	2,216	1,023	504	242
May-08	4,448	2,533	2,944	2,033	2,512	723	645	554
Jun-08	4,415	3,181	3,053	1,818	1,292	615	260	565
Jul-08	4,351	3,920	3,645	1,625	1,282	650	268	275
Aug-08	4,292	2,381	3,866	1,384	1,350	1,450	404	200
Sep-08	2,303	2,247	2,137	1,316	1,319	336	557	669
Oct-08	3,271	2,737	2,298	1,336	2,176	835	484	403
Nov-08	3,584	2,709	3,076	1,900	2,185	1,081	309	584
Dec-08	3,556	2,318	2,766	3,206	1,886	955	603	783
Jan-09	1,934	2,487	2,695	3,367	3,234	729	465	410
Feb-09	1,623	1,365	2,198	1,398	1,857	889	349	226
Min	1,623	1,365	2,137	688	1,282	336	234	200
Max	4,923	3,920	3,866	3,367	3,234	1,450	645	783
Average	3,546	2,525	2,914	1,686	2,035	935	412	432

	Questar, Rocky Mountains	TCPL Alberta, AECO-C	Transco, Zone 4	PG&E, Malin	Algonquin, City-Gates	SoCal Gas, City-Gate
Jan-08	554	20,013	2,332	4,750	2,357	-
Feb-08	124	17,641	2,504	4,975	2,578	-
Mar-08	160	16,430	3,008	8,551	3,087	-
Apr-08	156	19,235	2,567	10,236	2,579	-
May-08	197	17,800	1,849	8,046	2,627	-
Jun-08	118	20,790	3,133	6,870	3,191	-
Jul-08	88	27,825	4,024	7,248	3,154	-
Aug-08	108	22,850	2,009	6,967	1,451	-
Sep-08	139	19,268	1,617	6,830	1,695	-
Oct-08	194	18,499	3,250	3,718	2,010	4,859
Nov-08	371	17,650	4,920	3,814	2,031	4,550
Dec-08	247	19,038	5,296	2,791	1,450	3,327
Jan-09	110	19,098	4,688	2,037	2,140	4,046
Feb-09	186	13,656	3,508	1,918	1,456	3,053
Min	88	13,656	1,617	1,918	1,450	3,053
Max	554	27,825	5,296	10,236	3,191	4,859
Average	197	19,271	3,193	5,625	2,272	3,967

TABLE 2. Volumes from *Platts* IFERC's Gas Market Report in 2008 – 2009
(All Volumes are in NYMEX contract equivalents (2,500 MMBtu))

	Texas Gas, Zone 1	Texas Gas, Zone SL	NGPL, STX	Transco, Zone 1	Transco, Zone 2	Transco, Zone 4	Columbia Gulf, LA.
Jan-08	1,166	1,624	1,910	843	1,104	1,786	3,869
Feb-08	905	1,891	464	1,241	429	2,622	3,666
Mar-08	1,252	1,872	595	1,624	1,215	1,364	4,390
Apr-08	2,112	948	888	1,356	1,908	1,332	4,416
May-08	2,430	980	2,207	2,133	1,624	3,435	3,137
Jun-08	2,160	1,248	4,020	1,620	1,260	1,824	4,260
Jul-08	2,988	1,290	2,542	2,282	2,988	1,649	4,117
Aug-08	2,096	1,079	2,902	2,393	1,265	1,699	4,030
Sep-08	2,172	1,116	1,752	1,296	2,976	2,076	3,972
Oct-08	4,414	1,748	1,116	2,058	2,381	2,455	3,670
Nov-08	1,476	900	5,724	2,388	2,352	1,812	2,904
Dec-08	3,323	794	2,468	2,579	2,480	3,137	3,546
Jan-09	1,314	1,166	7,043	2,009	2,319	2,753	3,745
Feb-09	4,570	1,098	3,024	2,330	2,464	3,674	3,002
Min	905	794	464	843	429	1,332	2,904
Max	4,570	1,891	7,043	2,579	2,988	3,674	4,416
Average	2,313	1,268	2,618	1,868	1,912	2,258	3,766

	Columbia Gulf, Mainline	Florida Gas Zone 2	Florida Gas Zone 3	Southern Natural, LA.	Tennessee, LA., 800 Leg	Texas Eastern, ELA	Texas Eastern, WLA
Jan-08	2,877	459	99	6,758	1,600	707	484
Feb-08	4,072	766	708	4,942	1,160	1,636	534
Mar-08	5,344	632	1,116	6,560	1,910	2,765	2,319
Apr-08	4,776	264	648	4,488	924	1,620	1,656
May-08	6,622	298	1,314	9,275	1,265	2,579	298
Jun-08	7,248	1,080	2,016	4,044	1,092	1,752	924
Jul-08	8,655	583	1,203	3,943	1,624	2,505	856
Aug-08	8,333	372	1,451	4,861	1,116	1,922	2,554
Sep-08	7,212	288	1,236	3,480	1,008	924	816
Oct-08	6,436	236	670	1,674	980	1,612	198
Nov-08	3,660	24	372	1,800	1,824	1,080	780
Dec-08	3,881	459	905	5,419	868	2,629	967
Jan-09	1,451	570	818	4,328	25	1,178	1,724
Feb-09	3,371	728	1,053	5,454	1,221	2,554	941
Min	1,451	24	99	1,674	25	707	198
Max	8,655	1,080	2,016	9,275	1,910	2,765	2,554
Average	5,281	483	972	4,788	1,187	1,819	1,075

	Trunkline, ELA	OneOk, Okla.	Southern Star, TX.-Okla.-Kan.	Questar, Rocky Mountains	ANR, LA.	PG&E, Malin	Algonquin, City-Gates	SoCal Gas, City-Gate
Jan-08	1,786	2,195	1,141	273	3,120	1,748	260	-
Feb-08	1,694	3,990	708	209	3,266	3,909	302	-
Mar-08	2,629	1,984	1,042	484	3,727	3,522	595	-
Apr-08	2,868	648	528	600	3,489	5,196	828	-
May-08	1,327	1,091	508	794	3,097	7,366	459	-
Jun-08	876	1,008	156	228	3,462	4,416	684	-
Jul-08	1,451	1,513	1,190	149	4,799	3,236	694	-
Aug-08	1,587	992	918	236	3,203	2,716	1,972	-
Sep-08	1,896	1,380	1,692	384	2,278	6,816	888	-
Oct-08	1,178	1,897	1,004	50	2,093	3,385	434	1,575
Nov-08	1,320	2,304	1,212	36	2,778	2,892	288	1,728
Dec-08	1,761	1,128	1,228	87	4,020	1,600	1,215	2,629
Jan-09	893	1,736	719	74	5,281	4,104	632	1,575
Feb-09	2,184	1,355	806	56	1,982	2,363	963	1,310
Min	876	648	156	36	1,982	1,600	260	1,310
Max	2,868	3,990	1,692	794	5,281	7,366	1,972	2,629
Average	1,675	1,659	918	261	3,432	3,805	730	1,763

TABLE 3. Number of Transactions from *Platts* IFERC's Gas Market Report in 2008 – 2009

	Texas Gas, Zone 1	Texas Gas, Zone SL	NGPL, STX	Transco, Zone 1	Transco, Zone 2	Transco, Zone 4	ANR, LA.	Columbia Gulf, LA.
Jan-08	13	19	19	11	22	33	19	25
Feb-08	16	28	2	31	32	33	20	34
Mar-08	11	24	6	21	25	22	45	36
Apr-08	31	11	12	32	37	18	33	40
May-08	27	12	20	41	29	36	25	29
Jun-08	27	14	28	31	29	26	23	44
Jul-08	37	15	27	29	52	20	21	46
Aug-08	30	11	39	31	27	21	23	36
Sep-08	26	14	15	27	44	22	24	37
Oct-08	28	20	10	45	49	25	4	36
Nov-08	18	9	64	36	42	23	20	27
Dec-08	31	10	31	39	44	34	19	32
Jan-09	18	15	54	21	44	35	26	32
Feb-09	42	20	20	45	45	40	26	33

	Columbia Gulf, Mainline	Florida Gas Zone 2	Florida Gas Zone 3	Southern Natural, LA.	Tennessee, LA., 800 Leg	Texas Eastern, ELA	Texas Eastern, WLA
Jan-08	35	13	8	50	31	17	8
Feb-08	61	16	13	60	23	34	14
Mar-08	58	12	25	77	29	40	34
Apr-08	68	7	7	46	15	35	24
May-08	76	7	17	72	19	36	6
Jun-08	86	17	25	56	23	26	15
Jul-08	100	15	21	38	15	42	13
Aug-08	101	7	22	46	21	36	26
Sep-08	103	7	19	35	21	16	13
Oct-08	57	8	12	31	13	20	7
Nov-08	50	3	9	16	24	24	11
Dec-08	44	8	13	51	17	46	25
Jan-09	27	7	10	34	3	33	27
Feb-09	52	12	16	65	23	54	19

	Trunkline, ELA	OneOk, Okla.	Southern Star, TX- Okla.-Kan.	Questar, Rocky Mountains	PG&E, Malin	Algonquin, City-Gates	SoCal Gas, City- Gate
Jan-08	17	11	16	7	25	7	
Feb-08	17	45	14	7	57	9	-
Mar-08	25	26	17	9	57	11	
Apr-08	39	14	12	14	80	13	-
May-08	20	13	10	7	93	11	
Jun-08	16	16	4	9	48	12	-
Jul-08	21	27	18	3	51	13	
Aug-08	28	19	21	6	41	23	-
Sep-08	25	20	34	9	86	13	
Oct-08	15	28	21	5	49	10	26
Nov-08	25	42	24	4	41	8	28
Dec-08	21	18	21	3	23	12	36
Jan-09	15	34	13	3	59	18	24
Feb-09	26	23	22	2	46	18	22

TABLE 4. Monthly OTC Transaction Estimates (2008 – 2009)
(All volumes are in NYMEX contract equivalents)

Location	Average Monthly OTC volume
ANR Louisiana	26,999
Columbia Gulf Transmission	37,693
Columbia Gulf Transmission Co. Mainline	18,485
Florida Gas Transmission Co. Zone 3	54,223
Malin	66,741
Natural Gas Pipeline Co. of America, South Texas	29,622
OneOk Gas Transportation LLC Oklahoma	16,208
Southern Natural Gas Co. Louisiana	93,822
Southern Star Central Gas Pipeline Inc. Texas, Oklahoma, Kansas	11,563
Tetco East Louisiana	27,480
Texas Gas Zone-SL	47,711
Transcontinental Gas Pipeline Corp., Zone 4	53,238

Natural Gas Swap and Index Market Participants

The natural gas basis market participants are diverse and include 60 to 70 commercial companies. A partial listing is as follow:

<u>BROKERS</u>	<u>MARKET PARTICIPANTS</u>
Amerex Brokers LLC	ConocoPhillips Company
Black Barrel Energy L.P.	Louis Dreyfus Energy Services L.P
CGS - Blue Flame Brokerage	Deutsche Bank AG, London
Choice! Energy L.P.	Hess Corporation
Coquest Inc.	National Trading II
DRW Execution Services LLC	Coral Structuring, L.L.C.
Elite Brokers Inc.	UBS Securities, LLC
GA Global Markets LLC	Eagle Energy Partners I, LP
GFI Brokers LLC	Credit Suisse Energy LLC
ICAP Energy LLC	Citigroup Energy Inc.
INFA Energy Brokers LLC	JP Morgan Chase Bank, Inc.
IVG Energy, Ltd.	Merrill Lynch Commodities Inc.
Power Merchants Group	AGR Power LLC
Prebon Energy	BP Corporation North America, Inc.
SCS OTC Corp	Wachovia Bank, NA
TFS Energy LLC	Chevron USA, Inc.
UBS-ABNN	Constellation Energy Commodities Group Inc
	Alpha Energy Master Ltd.
	Northwind Resources LLC
	SIG Energy LLLP