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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

OFFICE OF THE SECRETARIAT

Re: New Product Rule Certification. New York Mercantile Exchange, Inc. Submission #08.94: Notification Regarding the Listing of New Natural Gas Swap Futures Contracts on ClearPort® Clearing and Trading.

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 the following contracts:

Basis Swap

- NGPL STX Natural Gas Basis Swap: (Symbol T5, NYMEX Rules 875.01-875.09)
- Algonquin City-gates Natural Gas Basis Swap: (Symbol B4, NYMEX Rules 876.01-876.09)

Index Swap

- TCO Natural Gas Index Swap: (Symbol Q1, NYMEX Rules 877.01-877.09)
- TETCO STX Natural Gas Index Swap: (Symbol Q2, NYMEX Rules 878.01-878.09)
- Tennessee Zone 0 Natural Gas Index Swap: (Symbol Q4, NYMEX Rules 879.01-879.09)
- Transco Zone 3 Natural Gas Index Swap: (Symbol Y6, NYMEX Rules 880.01-880.09)
- Tennessee 500 Leg Natural Gas Index Swap: (Symbol Y7, NYMEX Rules 881.01-881.09)
- Michcon Natural Gas Index Swap: (Symbol Y8, NYMEX Rules 882.01-882.09)
- CIG Rockies Natural Gas Index Swap: (Symbol Z8, NYMEX Rules 883.01-883.09)

Swing Swap

- TCO Natural Gas Swing Swap: (Symbol A1, NYMEX Rules 884.01-884.10)
- TETCO STX Natural Gas Swing Swap: (Symbol T2, NYMEX Rules 885.01-885.10)

- Tennessee Zone 0 Natural Gas Swing Swap: (Symbol T4, NYMEX Rules 886.01-886.10)
- Malin Natural Gas Swing Swap: (Symbol W9, NYMEX Rules 887.01-887.10)
- Stanfield Natural Gas Swing Swap: (Symbol Q3, NYMEX Rules 888.01-888.10)
- Transco Zone 3 Natural Gas Swing Swap: (Symbol T6, NYMEX Rules 889.01-889.10)
- Tennessee 500 Leg Natural Gas Swing Swap: (Symbol T7, NYMEX Rules 890.01-890.10)
- Michcon Natural Gas Swing Swap: (Symbol T8, NYMEX Rules 891.01-891.10)
- CIG Rockies Natural Gas Swing Swap: (Symbol U8, NYMEX Rules 892.01-892.10)

These new Natural Gas Swap Futures Contracts will be listed on the ClearPort® clearing and trading systems on Sunday October 19, 2008 for trade date Monday, October 20, 2008. These contracts will trade during the hours of 6:00 P.M. to 5:15 P.M., New York Time. There will be 36 consecutive months listed for Basis and Indexes and 2 consecutive months listed for Swing Swaps starting with the November 2008 contract.

In addition, the Exchange will allow Exchange of Futures for Physical (“EFP”), and Exchange of Futures for Swaps (“EFS”) to be submitted for clearing via ClearPort® clearing pursuant to the terms of Rules 6.21 and 6.21A.

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.

Should you have any questions concerning the above, please contact Bob Levin at 212-299-2390 or the undersigned at 202-715-8517.

Sincerely,



De'Ana H. Dow
Managing Director
Government Relations

Attachments: Contracts terms and conditions
Supplemental Information

NGPL STX Natural Gas Basis Contract

Deleted: ¶

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875.01 Scope

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

875.02 Floating Price

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

875.03 Contract Quantity and Value

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

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

Each contract based on the NGPL STX Basis (Platts IFERC) Futures Contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

875.04 Contract Months

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

875.05 Prices and Fluctuations

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

875.06 Termination of Trading

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

875.07 Final Settlement

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

875.08 Exchange Of Futures For, Or In Connection With Product And Exchange Of Futures For, Or In Connection With Swap Transactions

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

875.09 Disclaimer

Platts, a division of The McGraw-Hill Companies, Inc. ("Platts"), licenses The New York Mercantile Exchange, Inc. ("NYMEX") to use various Platts' price assessments in connection with the trading of the contracts.

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Algonquin City-gates Natural Gas Basis Contract

876.01 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.

876.02 Floating Price

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

876.03 Contract Quantity and Value

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

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

Each contract based on the Algonquin city-gates Basis (Platts IFERC) Futures Contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

876.04 Contract Months

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

876.05 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.

876.06 Termination of Trading

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

876.07 Final Settlement

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

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**TCO NATURAL GAS INDEX CONTRACT
(PLATTS GAS DAILY/PLATTS IFERC)**

877.01 Scope

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

877.02 Floating Price

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

877.03 Contract Quantity and Value

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

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

Each contract based on the TCO Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

877.04 Contract Months

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

877.05 Prices and Fluctuations

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

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877.06 Termination of Trading

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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.

877.07 Final Settlement

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

877.08 Exchange Of Futures For, Or In Connection With Product And Exchange Of Futures For, Or In Connection With Swap Transactions

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

**TETCO STX NATURAL GAS INDEX CONTRACT
(PLATTS GAS DAILY/PLATTS IFERC)**

878.01 Scope

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

878.02 Floating Price

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

878.03 Contract Quantity and Value

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

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

Each contract based on the TETCO STX Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

878.04 Contract Months

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

878.05 Prices and Fluctuations

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

878.06 Termination of Trading

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

878.07 Final Settlement

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

878.08 Exchange Of Futures For, Or In Connection With Product And Exchange Of Futures For, Or In Connection With Swap Transactions

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**Tennessee Zone 0 NATURAL GAS INDEX CONTRACT
(PLATTS GAS DAILY/PLATTS IFERC)**

879.01 Scope

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

879.02 Floating Price

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

879.03 Contract Quantity and Value

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

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

Each contract based on the Tennessee, zone 0 Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

879.04 Contract Months

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

879.05 Prices and Fluctuations

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

879.06 Termination of Trading

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

879.07 Final Settlement

Delivery under the Tennessee, zone 0 Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

879.08 Exchange Of Futures For, Or In Connection With Product And Exchange Of Futures For, Or In Connection With Swap Transactions

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**Transco Zone 3 NATURAL GAS INDEX CONTRACT
(PLATTS GAS DAILY/PLATTS IFERC)**

880.01 Scope

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

880.02 Floating Price

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

880.03 Contract Quantity and Value

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

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

Each contract based on the Transco Zone 3 Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

880.04 Contract Months

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

880.05 Prices and Fluctuations

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

880.06 Termination of Trading

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

880.07 Final Settlement

Delivery under the Transco Zone 3 Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

880.08 Exchange Of Futures For, Or In Connection With Product And Exchange Of Futures For, Or In Connection With Swap Transactions

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THE MIDPOINT OR INDEX, TRADING BASED ON THE MIDPOINT OR INDEX, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING OF THE TRANSCO ZONE 3 NATURAL GAS INDEX CONTRACT (PLATTS GAS DAILY/PLATTS IFERC), OR, FOR ANY OTHER USE. NYMEX AND PLATTS MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AND HEREBY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE MIDPOINT OR INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL NYMEX OR PLATTS HAVE ANY LIABILITY FOR ANY LOST PROFITS OR INDIRECT, PUNITIVE, SPECIAL OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

**Tennessee 500 Leg NATURAL GAS INDEX CONTRACT
(PLATTS GAS DAILY/PLATTS IFERC)**

881.01 Scope

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

881.02 Floating Price

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

881.03 Contract Quantity and Value

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

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

Each contract based on the Tennessee 500 leg Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

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881.04 Contract Months

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

881.05 Prices and Fluctuations

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

881.06 Termination of Trading

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

881.07 Final Settlement

Delivery under the Tennessee 500 leg Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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**MichCon NATURAL GAS INDEX CONTRACT
(PLATTS GAS DAILY/PLATTS IFERC)**

882.01 Scope

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

882.02 Floating Price

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

882.03 Contract Quantity and Value

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

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

Each contract based on the Mich Con City-gate Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

882.04 Contract Months

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

882.05 Prices and Fluctuations

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

882.06 Termination of Trading

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

882.07 Final Settlement

Delivery under the Mich Con City-gate Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

882.08 Exchange Of Futures For, Or In Connection With Product And Exchange Of Futures For, Or In Connection With Swap Transactions

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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**CIG Rockies NATURAL GAS INDEX CONTRACT
(PLATTS GAS DAILY/PLATTS IFERC)**

883.01 Scope

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

883.02 Floating Price

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

883.03 Contract Quantity and Value

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

Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either Exchange of Futures for, or in

Connection with Product (EFP) or Exchange of Futures for, or in Connection With Swap Transactions (EFS).

Each contract based on the Rocky Mountains Natural Gas Index Contract (PLATTS GAS DAILY/PLATTS IFERC) shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.

883.04 Contract Months

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

883.05 Prices and Fluctuations

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

883.06 Termination of Trading

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

883.07 Final Settlement

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

883.08 Exchange Of Futures For, Or In Connection With Product And Exchange Of Futures For, Or In Connection With Swap Transactions

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TCO NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

884.01 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.

884.02 Flow Date

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

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

884.03 Floating Price

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

884.04 Contract Quantity and Value

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

Each futures contract based on the Natural Gas TCO Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

884.05 Contract Days

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

884.06 Prices and Fluctuations

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

884.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

884.08 Final Settlement

Delivery under the TCO Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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TETCO STX NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

885.01 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.

885.02 Flow Date

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

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

885.03 Floating Price

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

885.04 Contract Quantity and Value

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

Each futures contract based on the Natural Gas TETCO, STX Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

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885.05 Contract Days

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

885.06 Prices and Fluctuations

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

885.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

885.08 Final Settlement

Delivery under the TETCO, STX Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Tennessee Zone 0 NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

886.01 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.

886.02 Flow Date

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

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

886.03 Floating Price

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

886.04 Contract Quantity and Value

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

Each futures contract based on the Natural Gas Tennessee Zone 0 Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

886.05 Contract Days

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

886.06 Prices and Fluctuations

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

886.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

886.08 Final Settlement

Delivery under the Tennessee Zone 0 Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Malin NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

887.01 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.

887.02 Flow Date

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

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

887.03 Floating Price

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

887.04 Contract Quantity and Value

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

Each futures contract based on the Malin Natural Gas Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

887.05 Contract Days

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

887.06 Prices and Fluctuations

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

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887.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

887.08 Final Settlement

Delivery under the Malin Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Stanfield NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

888.01 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.

888.02 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.

888.03 Floating Price

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

888.04 Contract Quantity and Value

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

Each futures contract based on the Stanfield Natural Gas Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

888.05 Contract Days

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

888.06 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.

888.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

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888.08 Final Settlement

Delivery under the Stanfield Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Transco Zone 3 NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

889.01 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.

889.02 Flow Date

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

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

889.03 Floating Price

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

889.04 Contract Quantity and Value

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

Each futures contract based on the Transco Zone 3 Natural Gas Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

889.05 Contract Days

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

889.06 Prices and Fluctuations

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

889.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

889.08 Final Settlement

Delivery under the Transco Zone 3 Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Tennessee 500 Leg NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

890.01 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.

890.02 Flow Date

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

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

890.03 Floating Price

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

890.04 Contract Quantity and Value

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

Each futures contract based on the Tennessee 500 Leg Natural Gas Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

890.05 Contract Days

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

890.06 Prices and Fluctuations

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

890.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

890.08 Final Settlement

Delivery under the Tennessee 500 Leg Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

890.10 Disclaimer

Platts, a division of The McGraw-Hill Companies, Inc. ("Platts"), licenses The New York Mercantile Exchange, Inc. ("NYMEX") to use various Platts' price assessments in connection with the trading or posting of the contracts.

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MichCon NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

891.01 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.

891.02 Flow Date

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

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

891.03 Floating Price

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

891.04 Contract Quantity and Value

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

Each futures contract based on the Mich Con City-gate Natural Gas Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

891.05 Contract Days

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

891.06 Prices and Fluctuations

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

891.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

891.08 Final Settlement

Delivery under the Mich Con City-gate Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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CIG Rockies NATURAL GAS SWING CONTRACT (PLATTS GAS DAILY)

892.01 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.

892.02 Flow Date

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

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

892.03 Floating Price

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

892.04 Contract Quantity and Value

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

Each futures contract based on the CIG Rocky Mountains Natural Gas Swing Contract (Platts Gas Daily) shall be valued as the contract quantity multiplied by the settlement price.

892.05 Contract Days

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

892.06 Prices and Fluctuations

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

892.07 Termination of Trading and Posting of Transactions

Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 6.21 and 6.21A.

892.08 Final Settlement

Delivery under the CIG Rocky Mountains Natural Gas Swing Contract (Platts Gas Daily) contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.

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

Any Exchange of Futures for, or in Connection with Product (EFP) or Exchange of Futures for, or in Connection with Swap Transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Supplemental Information

Natural Gas Price Source: Platts Inside FERC's Gas Market Report, Platts Gas Daily.

Platts Inside FERC Gas Market Report and *Platts Gas Daily* are used to construct the prices for these contracts.

The two price reporting services, *Platts Inside FERC Gas Market Report* and *Platts Gas Daily report*, utilize surveys for the monthly and daily price assessments that are used in calculating the final settlement prices for the two (2) natural gas basis swaps included in this submission. *Platts Gas Daily* is used to calculate the final settlement prices for the nine (9) natural gas swing swaps and the seven (7) natural gas index swaps included in this submission. These Platts publications are the major pricing sources used in the natural gas market for pricing swaps and cash contracts. These Platts publications survey dozens of market participants during the trading day, in order to determine the prevailing market price. The two price reporting services have strict policies that prohibit the release of these price assessments prior to publication.

Platts' standards for data quality and assessments are designed to ensure that market participants provide complete and accurate information. Daily and Monthly bidweek price indexes are based on original reporting and do not incorporate publicly available price surveys. Prices for such indexes are collected firsthand by Platts from actual buyers and seller. This includes broad cross-section of the market for brokers, traders, generators, distributors and end-users. Information is obtained through daily phone surveys fax and email data. Platts data are subject to the same cross-checks as the information gathered from phone surveys.

Basis Swap Contracts

The Floating Price for each contract month will be equal to the index price listed in Platts Inside FERC's Gas Market Report ("Platts IFERC") minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price. The Platts IFERC index price is published in the table titled "Prices of Spot Gas Delivered to Pipelines" in the first regular issue of the contract month for the corresponding contract month. Should the difference result in a negative settlement price, industry data systems are equipped to support such negative price.

Index Swap Contracts

The Floating Price for each contract month will be equal to the arithmetic monthly average of the Platts Gas Daily midpoint price minus the Platts IFERC index price. The Platts IFERC index price is published in the table titled "Prices of Spot Gas Delivered to Pipelines" in the first regular issue of the contract month for the corresponding contract month. The Platts Gas Daily midpoint price is published in the table titled "Daily Price Survey" 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. Should the

difference result in a negative settlement price, industry data systems are equipped to support such negative price.

Swing Swap Contracts

The Floating Price for each Contract Day is equal to the Platts Gas Daily Midpoint for that day. The Platts Gas Daily Midpoint can be found in the table titled "Daily Price Survey".

Natural Gas Basis, Swing and Index Market

Natural Gas Pipeline Co. of America (NGPL) STX Basis Swap Futures (Platts Gas Daily, Platts IFERC)

This includes deliveries into the Natural Gas Pipeline Co. of America at the beginning of the mainline at the Thompsonville receipt point in Jim Hogg County, Texas, which is north of compressor station 302 in Montgomery County, Texas. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 1,982. The volume high is 2,844 and the low is 1,240.

Algonquin City-gates Natural Gas Basis Swap (Platts IFERC)

This includes deliveries into the Algonquin Gas Transmission to all distribution company city-gates in Connecticut, Massachusetts and Rhode Island. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 2,449. The volume high is 3,191 and the low is 1,451.

Colorado Interstate Gas Co. (CIG) Swing and Index Swap Futures (Platts Gas Daily, Platts IFERC)

This includes deliveries into the Colorado Interstate Gas' 20-inch, 22-inch and 24-inch mainlines in Wyoming and Colorado. Also included are deliveries into the Parachute to Natural Buttes segment in Uintah County, Utah, and deliveries into CIG's 16-inch lateral running from the Rawlins station in Carbon County, Wyo., to the Elk Basin station in Park County, Wyo. Not included are deliveries into CIG's system at points south of Cheyenne, Wyo. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 859. The volume high is 2,015 and the low is 360.

Columbia Gas Transmission Corp. Appalachia (TCO) Swing and Index Swap Futures (Platts Gas Daily, Platts IFERC)

This includes deliveries into the Columbia Gas Transmission in eastern Kentucky, eastern Ohio, West Virginia, Pennsylvania, northern Virginia and western New York. The Appalachian pool for deliveries into Columbia begins downstream of the Leach, Ky., interconnection with the Columbia Gulf Transmission. Deliveries at Leach are not included. Columbia Gas operates supply pool and market-area storage facilities within this northern Appalachia region, which also has local production. Prices include

deliveries made system-wide at pools, interconnects and on-system points. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 8,928. The volume high is 10,672 and the low is 6,979.

Michigan Consolidated Gas Co. (MichCon) Swing and Index Swap Futures (Platts Gas Daily, Platts IFERC)

This includes deliveries into all city-gates of Michigan Consolidated Gas, which serves the Detroit and Grand Rapids areas and much of north and northeast Michigan. The main MichCon city-gates are located at interconnects with ANR Pipeline at Willow Run and Wolkfork, Mich., Panhandle Eastern Pipe Line at River Rouge, Great Lakes Gas Transmission at Belle River, Union Gas at St. Clair Pipeline and Consumers Energy at Northville. MichCon also receives in-state production at Kalkaska. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 7,663. The volume high is 9,825 and the low is 4,795.

Malin Swing Swap Futures (Platts Gas Daily)

This includes deliveries into the 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, Ore. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 7,699. The volume high is 10,236 and the low is 6,830.

Tennessee 500 Leg Swing and Index Swap Futures (Platts Gas Daily, Platts IFERC)

This includes deliveries into the Tennessee Gas Pipeline's 500 Leg in zone L in southeastern Louisiana, including deliveries into the 500 Leg from the offshore Blue Water Header system. The 500 Leg meets the boundary of the market area at station 542 in eastern Mississippi. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 6,724. The volume high is 9,505 and the low is 3,258.

Tennessee Zone 0 Swing and Index Swap Futures (Platts Gas Daily, Platts IFERC)

This includes deliveries into the Tennessee Gas Pipeline's 100 Leg from the Mexico/Texas border to the Texas/Louisiana border. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 2,639. The volume high is 4,654 and the low is 1,311.

Texas Eastern, South Texas Swing and Index Swap Futures (Platts Gas Daily, Platts IFERC)

This includes deliveries into the Texas Eastern Transmission on the 30-inch pipeline from the Mexico/Texas border to just upstream of the Vidor, Texas, compressor station; and deliveries into Texas Eastern on the 24-inch pipeline from the Hagist Ranch compressor

station to just upstream of the Huntsville, Texas, station. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 2,054. The volume high is 2,481 and the low is 1,553.

Transcontinental Gas Pipeline Co. (Transco) Zone 3 Swing and Index Swap Futures (Platts Gas Daily, Platts IFERC)

This includes Deliveries into the Transcontinental Gas Pipe Line on the 30-inch, 36-inch and 42-inch lines downstream of compressor station 45 in Beauregard Parish, La., to station 65 on the Louisiana/Mississippi border in St. Helena Parish, La. Pooling points in the zone are at stations 50, 62 and 65. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 9,666. The volume high is 11,580 and the low is 6,035.

Stanfield Natural Gas Swing Swap (Platts Gas Daily)

This includes deliveries into the Northwest Pipeline from PG&E Gas Transmission, Northwest (now named Gas Transmission Northwest) at the Stanfield compressor station in Umatilla County, Ore., on the Oregon/Washington border. Average monthly volume for the past 6 months in NYMEX equivalents (2,500 MMBtu) is 2,200. The volume high is 3,179 and the low is 1,654.

Number of Transactions and Typical Transaction size

Most physical trading takes place in the spot market with a very small percentage in the forward market.

The following table summarizes the cash market activity recorded by Platts. All Volumes are in NYMEX Equivalents (2,500 MMBtu). The cash market volumes provided by Platts does not represent the entire cash market due to OTC counterparties that have their own trade arrangements. OTC transactions are represented in cash market volumes. Platts' data illustrates that this market is robust.

Platts provides volume information for monthly price points that fall within tier 3. Volume information for monthly price points that fall within tier 1 (points with volumes of at least 100,000 MMBtu/day) and tier 2 (points with volumes of 25,000 to 99,000 MMBtu/day) are provided. For the top two tiers, Platts relies on its established index methodology based on consummated deals. Tier three is composed of physical bid/ asks spreads, derivatives trading and other information.

Cumulative Daily Cash Market Volumes for Trading Month

	8-Apr	8-May	8-Jun	8-Jul	8-Aug	8-Sep	Average Volumes for 6 months	HIGH	LOW
NGPL STX	1,638	2,704	1,383	2,844	2,082	1,240	1,982	2,844	1,240
TENNESSEE ZONE 0	3,142	1,311	2,884	4,654	1,979	1,862	2,639	4,654	1,311
TETCO STX	2,398	2,481	2,123	2,107	1,553	1,661	2,054	2,481	1,553
Tennessee 500 Leg	7,632	4,949	8,516	9,505	6,482	3,258	6,724	9,505	3,258
Transco Zone 3	11,580	10,289	10,672	9,150	10,272	6,035	9,666	11,580	6,035
CIG Rocky Mountains	749	529	360	829	2,015	674	859	2,015	360
Stanfield	3,179	1,833	1,654	2,168	2,204	2,163	2,200	3,179	1,654
TCO	9,219	9,700	10,672	9,873	6,979	7,126	8,928	10,672	6,979
Malin	10,236	8,046	6,870	7,248	6,967	6,830	7,699	10,236	6,830
Michcon	9,196	7,786	7,236	9,825	7,143	4,795	7,663	9,825	4,795
Algonquin City-Gates	2,579	2,627	3,191	3,154	1,451	1,695	2,449	3,191	1,451

*source: Platts Gas Daily

Monthly Bideweek index Volumes

	8-Oct	8-Sep	8-Aug	8-Jul	8-Jun	8-May	8-Apr	Average Volumes for 6 months	HIGH	LOW
Algonquin City	70	143	308	108	110	72	134	135	308	70
CIG Rocky Mountains	208	257	1128	503	285	447	337	452	1128	208
Malin	546	1099	424	505	712	1150	838	753	1150	424
Michcon	826	1326	1066	1262	1605	3064	1850	1571	3064	826
NGPL STX	180	283	453	397	648	345	143	350	648	143
TCO	448	695	848	881	999	1148	881	843	1148	448
Tennessee 500 Leg	200	503	776	674	648	1291	1092	741	1291	200
TENNESSEE ZONE 0	628	610	788	447	648	751	606	640	788	447
TETCO STX	1050	939	883	701	964	803	1256	942	1256	701
Transco Zone 3	522	544	1469	2148	1895	840	712	1161	2148	522

*source: Inside FERC's Gas Market Report

Monthly Bidweek Physical Basis Volumes Delivered to Pipelines.

	Algonquin City	NGPL STX
Oct-08	70	180
Sep-08	148	292
Aug-08	304	250
Jul-08	112	300
Jun-08	114	220
May-08	74	336
Apr-08	138	128
Mar-08	96	96

*source: Inside FERC's Gas Market Report

Natural Gas Basis, Swing, and Index Market

The Natural gas basis, swing and index cash market and OTC market participants are diverse and numbers around 60-70 commercial companies. A partial listing is as follow:

Brokers

Prebon Energy
Amerex Brokers LLC
ICAP Energy LLC
TFS Energy LLC
GFI Brokers LLC
CGS - Blue Flame Brokerage
Choice! Energy L.P.
INFA Energy Brokers LLC
IVG Energy, Ltd.
Coquest Inc.
1.618 Group
SCS OTC Corp
Power Merchants Group
Black Barrel Energy L.P.
DRW Execution Services LLC
GA Global Markets LLC
UBS-ABNN
Elite Brokers Inc.

Market Participants

BP Corporation North America, Inc.
ConocoPhillips Company
Citigroup Energy Inc.
Chevron USA, Inc.
Credit Suisse Energy LLC
Deutsche Bank AG, London
Hess Corporation
JP Morgan Chase Bank, Inc.
Merrill Lynch Commodities Inc.
National Trading II
UBS Securities, LLC
Wachovia Bank, NA
AGR Power LLC
Louis Dreyfus Energy Services L.P
Coral Structuring, L.L.C
Eagle Energy Partners I, LP
Constellation Energy Commodities Group Inc
Alpha Energy Master Ltd.
Northwind Resources LLC
SIG Energy LLLP