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**CERTIFICATION:**  
**THE ADOPTED RULES COMPLY WITH THE COMMODITY EXCHANGE ACT**  
**(CEA) AND THE REGULATIONS THEREUNDER**

ICE Clear Europe Limited, a derivatives clearing organization registered with the Commodity Futures Trading Commission, hereby certifies that the "Introduction of Clearing for Additional ICE OTC Contracts" adopted on April 21, 2011 and effective on May 16, 2011, comply with the Commodity Exchange Act and the regulations thereunder.

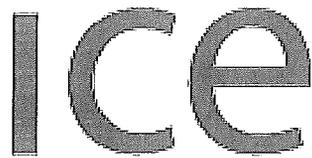
In witness whereof, the undersigned has signed this Certification as of the 13<sup>th</sup> day of May 2011.

By: *[Signature]*

Name: PATRICE DAVIS

Title: COMPANY SECRETARY

NYDOCS01/1257708.1



Global markets in clear view

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## **ICE OTC**

### **New Cleared Product Specifications**

**May 16, 2011**

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## Table of Contents

1	Natural Gas Basis Swap: Southern Star TX-OK-KS.....	3
2	Natural Gas Index Swap: Southern Star TX-OK-KS.....	3
3	Natural Gas Swing Swap: Southern Star TX-OK-KS.....	4
4	Natural Gas Index Swap: Florida Gas – Zone 3 .....	5
5	Natural Gas Swing Swap: Florida Gas – Zone 3 .....	6
6	Natural Gas Basis Swap: Transco Zone 6 (NNY) .....	7
7	Natural Gas Index Swap: Transco Zone 6 (NNY) .....	7
8	Natural Gas Swing Swap: Transco Zone 6 (NNY).....	8
9	Natural Gas Index Swap: NNG Demarcation .....	9
10	Natural Gas Swing Swap: NNG Demarcation.....	10
11	Natural Gas Index Swap: Sonat .....	11
12	Natural Gas Swing Swap: Sonat.....	12
13	Natural Gas Index Swap: Algonquin City-gates .....	12
14	Natural Gas Swing Swap: Algonquin City-gates .....	13
15	Natural Gas Index Swap: TETCO-ELA.....	14
16	Natural Gas Basis Swap: TETCO-WLA .....	15
17	Natural Gas Index Swap: TETCO-WLA .....	16
18	Natural Gas Index Swap: Texas Gas Zone 1 .....	17
19	Natural Gas Swing Swap: Texas Gas Zone 1 .....	18

## FINANCIAL GAS

## 1 Natural Gas Basis Swap: Southern Star TX-OK-KS

<b>Description</b>	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for Southern Star Central Gas Pipeline Inc., Texas, Oklahoma, Kansas
<b>Contract Symbol</b>	OUB
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the monthly last settlement price for natural gas futures as made public by the New York Mercantile Exchange (NYMEX) for the month of production per ISDA commodity definitions.
<b>Floating Price B</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day of the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 2 Natural Gas Index Swap: Southern Star TX-OK-KS

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Southern Star Central Gas Pipeline, Texas, Oklahoma, Kansas
<b>Contract Symbol</b>	OUI

<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

### 3 Natural Gas Swing Swap: Southern Star TX-OK-KS

<b>Description</b>	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; Southern Star
<b>Contract Symbol</b>	OUS
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents

<b>Price Increment</b>	One tenth of a cent (\$0.001) per MMBtu
<b>Minimum Price Flux</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for Southern Star, as published in Platts' 'Daily Price Survey' table of 'Gas Daily'
<b>Contract Series</b>	65 consecutive daily contracts
<b>Last Trading Day</b>	One business day following the Nominal Contract Day
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

#### 4 Natural Gas Index Swap: Florida Gas – Zone 3

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Florida Gas Transmission Co., Zone 3
<b>Contract Symbol</b>	FTI
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business

	day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

#### 5 Natural Gas Swing Swap: Florida Gas – Zone 3

<b>Description</b>	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; Florida Gas, zone 3
<b>Contract Symbol</b>	FTS
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One tenth of a cent (\$0.001) per MMBtu
<b>Minimum Price Flux</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for Florida Gas, zone 3, as published in Platts' 'Daily Price Survey' table of 'Gas Daily'
<b>Contract Series</b>	65 consecutive daily contracts
<b>Last Trading Day</b>	One business day following the Nominal Contract Day

<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 6 Natural Gas Basis Swap: Transco Zone 6 (non-N.Y.)

<b>Description</b>	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for Transcontinental Gas Pipeline Corp. - zone 6 (non-NY)
<b>Contract Symbol</b>	TPB
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the monthly last settlement price for natural gas futures as made public by the New York Mercantile Exchange (NYMEX) for the month of production per ISDA commodity definitions.
<b>Floating Price B</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day of the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 7 Natural Gas Index Swap: Transco Zone 6 (non-N.Y.)

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Transcontinental Gas Pipeline Corp. - Zone
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	6 (non-NY)
<b>Contract Symbol</b>	TPI
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

### 8 Natural Gas Swing Swap: Transco Zone 6 (non-N.Y.)

<b>Description</b>	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; Transco, zone 6 (non-NY)
<b>Contract Symbol</b>	TPS
<b>Contract Size per lot</b>	2500 MMBtu

<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One tenth of a cent (\$0.001) per MMBtu
<b>Minimum Price Flux</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for Transco, zone 6 (non-NY), as published in Platts' 'Daily Price Survey' table of 'Gas Daily'
<b>Contract Series</b>	65 consecutive daily contracts
<b>Last Trading Day</b>	One business day following the Nominal Contract Day
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 9 Natural Gas Index Swap: NNG Demarcation

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Northern Natural Gas - Demarcation
<b>Contract Symbol</b>	DEI
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and

	Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 10 Natural Gas Swing Swap: NNG Demarcation

<b>Description</b>	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; Northern, Demarc
<b>Contract Symbol</b>	DES
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One tenth of a cent (\$0.001) per MMBtu
<b>Minimum Price Flux</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for Northern, Demarc as published in Platts' 'Daily Price Survey' table of 'Gas Daily'

<b>Contract Series</b>	65 consecutive daily contracts
<b>Last Trading Day</b>	One business day following the Nominal Contract Day
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

### 11 Natural Gas Index Swap: Sonat

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Southern Natural Gas Co, Louisiana
<b>Contract Symbol</b>	SOI
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day

<b>Business Days</b>	US Business Days
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## 12 Natural Gas Swing Swap: Sonat

<b>Description</b>	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; Southern Natural, La.
<b>Contract Symbol</b>	SOS
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One tenth of a cent (\$0.001) per MMBtu
<b>Minimum Price Flux</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for Southern Natural, La., as published in Platts' 'Daily Price Survey' table of 'Gas Daily'
<b>Contract Series</b>	65 consecutive daily contracts
<b>Last Trading Day</b>	One business day following the Nominal Contract Day
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 13 Natural Gas Index Swap: Algonquin City-gates

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Algonquin, city-gates
<b>Contract Symbol</b>	ALI

<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

#### 14 Natural Gas Swing Swap: Algonquin City-gates

<b>Description</b>	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; Algonquin, city-gates
<b>Contract Symbol</b>	ALS
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents

<b>Price Increment</b>	One tenth of a cent (\$0.001) per MMBtu
<b>Minimum Price Flux</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for Algonquin, city-gates, as published in Platts' 'Daily Price Survey' table of 'Gas Daily'
<b>Contract Series</b>	65 consecutive daily contracts
<b>Last Trading Day</b>	One business day following the Nominal Contract Day
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

### 15 Natural Gas Index Swap: TETCO-ELA

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Texas Eastern Transmission Corp.- East Louisiana zone
<b>Contract Symbol</b>	TEI
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods

<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

#### 16 Natural Gas Basis Swap: TETCO-WLA

<b>Description</b>	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for Texas Eastern Transmission Corp. - West Louisiana zone
<b>Contract Symbol</b>	TWB
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the monthly last settlement price for natural gas futures as made public by the New York Mercantile Exchange (NYMEX) for the month of production per ISDA commodity definitions.
<b>Floating Price B</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods.

<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day of the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

### 17 Natural Gas Index Swap: TETCO-WLA

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Texas Eastern Transmission Corp. - West Louisiana zone
<b>Contract Symbol</b>	TWI
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day

<b>Business Days</b>	US Business Days
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### 18 Natural Gas Index Swap: Texas Gas Zone 1

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Texas Gas Transmission Corp., Zone 1
<b>Contract Symbol</b>	TGI
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 24 consecutive months
<b>Last Trading Day</b>	Close of business on the 2 <sup>nd</sup> Business Day after the contract series
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

**19 Natural Gas Swing Swap: Texas Gas Zone 1**

<b>Description</b>	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; East Texas-North Louisiana Area, Tx. Gas, zone 1
<b>Contract Symbol</b>	TGS
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One tenth of a cent (\$0.001) per MMBtu
<b>Minimum Price Flux</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for East Texas-North Louisiana Area, Tx. Gas, zone 1, as published in Platts' 'Daily Price Survey' table of 'Gas Daily'
<b>Contract Series</b>	65 consecutive daily contracts
<b>Last Trading Day</b>	One business day following the Nominal Contract Day
<b>Final Payment Date</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days