

US EIA Financial Weekly Index (100 USD)

Contract Specifications

Description	A cleared market for the change in 1 Billion Cubic Feet (BCF) of the Natural Gas Financial Weekly Gas Storage Inventory Number as reported by U.S. Energy Information Administration (EIA) Weekly Natural Gas Report.
Contract Symbol	EIW
Settlement Method	Cash settlement
Contract Size	\$100
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be 1 BCF per \$100; minimum price fluctuation may vary by trade type. Please see table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 3 weeks of the EIA Weekly Gas Storage Inventory Number, or as otherwise determined by the exchange.
Last Trading Day	Trading shall cease at 10:28 am EPT the day of the EIA Storage Number.
Final Settlement	Reference Price A
REFERENCE PRICE A	NATURAL GAS-WEEKLY NATURAL GAS STORAGE REPORT-U.S. ENERGY INFORMATION ADMINISTRATION

Contract Specifications

a) Ref Price A - Description	"NATURAL GAS-WEEKLY NATURAL GAS STORAGE REPORT-U.S. ENERGY INFORMATION ADMINISTRATION" shall mean that the price for a Pricing Date will be that day's Specified Price of natural gas for the Delivery Date, stated in billion cubic feet (BCF), published on the EIA website: http://ir.eia.gov/ngs/ngs.html
b) Ref Price A - Pricing Date	First publication date of the Contract Period
c) Ref Price A - Specified Price	The implied flow estimate, excluding reclassifications in BCF as estimated by the EIA using both a 12-month moving average of working gas volumes and the latest weekly data for the previous week ending on Friday. The standard release time is 10:30 am EPT on Thursdays, with the following exceptions listed on their website. http://ir.eia.gov/ngs/schedule.html
d) Ref Price A - Pricing calendar	EIA Weekly Natural Gas Report
e) Ref Price A - Delivery Date	One Clearing House Business Day after the Last Trading Day
Final Payment Date	One Clearing House Business Day after the Last Trading Day