



**Exhibit A:
September 13, 2019 Addition to Nodal Exchange Contract
Specification**

NODAL EXCHANGE CONTRACT SPECIFICATIONS

Henry Hub Monthly Natural Gas Contract 2,500

| ITEM | SPECIFICATION |
|--|--|
| Contract Description | Monthly Cash Settled Natural Gas Financial Contract, Henry Hub |
| Contract Code | NGH |
| Block Name | Henry Hub LD 2500 Future |
| Screen Name | Henry Hub LD 2.5K |
| Settlement Method | Financial |
| Hours of Trading | As defined at http://www.nodalexchange.com |
| Unit of Trading | 1 lot |
| Lot Size | 2,500 MMBtu per month |
| Currency | US Dollars |
| Minimum Tick | \$0.001 per MMBtu |
| Settlement Price Precision | \$0.001 per MMBtu |
| Last Trading Day | Trading shall cease at 2:30pm EPT on the third CME B Business d Day prior to the first calendar day of the contract month |
| Contract Series | Current calendar/ planning year plus 12 full calendar or planning years |
| Fixed Price | The traded price or the previous day's settlement price |
| Daily Settlement Price | <u>The Daily Settlement Prices are equivalent to the 2:30 EPT daily settlement prices for the corresponding NYMEX Henry Hub Natural Gas Futures Contract (NG). In case NYMEX daily settlement prices are not available, the settlement prices are</u> D determined by the Exchange based on exchange activity, other market data, and extrapolation to traded contracts, as appropriate |
| Final Settlement Price | The Final Settlement Price will be a price in US Dollars per MMBtu equal to the final settlement price for the Henry Hub Natural Gas Futures Contract (NG) as published by the CME Group's New York Mercantile Exchange (NYMEX) for the corresponding contract month on the Last Trading Day. |
| Final Settlement (Payment) Date | The first business day following the Last Trading Day |
| Position Limit | 4,000 Lots |
| Margin Unit | US Dollars |

NODAL EXCHANGE CONTRACT SPECIFICATIONS

Henry Hub Penultimate Monthly Natural Gas Contract 2,500

| ITEM | SPECIFICATION |
|--|---|
| Contract Description | Monthly Cash Settled Natural Gas Financial Contract, Henry Hub Penultimate |
| Contract Code | PHH |
| Block Name | Henry Hub Pen 2500 Future |
| Screen Name | Henry Hub Pen 2.5K |
| Settlement Method | Financial |
| Hours of Trading | As defined at http://www.nodalexchange.com |
| Unit of Trading | 1 lot |
| Lot Size | 2,500 MMBtu per month |
| Currency | US Dollars |
| Minimum Tick | \$0.001 per MMBtu |
| Settlement Price Precision | \$0.001 per MMBtu |
| Last Trading Day | Trading shall cease at 2:30pm EPT on the fourth CME Business Day prior to the first calendar day of the contract month |
| Contract Series | Current calendar/ planning year plus 12 full calendar or planning years |
| Fixed Price | The traded price or the previous day's settlement price |
| Daily Settlement Price | <u>The Daily Settlement Prices are equivalent to the 2:30 EPT daily settlement prices for the corresponding NYMEX Henry Hub Natural Gas Futures Contract (NG). In case NYMEX daily settlement prices are not available, the settlement prices are</u> D etermined by the Exchange based on exchange activity, other market data, and extrapolation to traded contracts, as appropriate |
| Final Settlement Price | The Final Settlement Price will be a price in US Dollars per MMBtu equal to the 2:30pm EPT daily settlement price of Henry Hub Natural Gas Futures Contract (NG) as published by the CME Group's New York Mercantile Exchange (NYMEX) for the corresponding contract month on the business day preceding the last trading day for that contract month. |
| Final Settlement (Payment) Date | The first business day following the Last Trading Day |
| Spot Month Accountability Level | 4,000 Lots |
| Margin Unit | US Dollars |

NODAL EXCHANGE CONTRACT SPECIFICATIONS

Henry Hub Penultimate Monthly Natural Gas Option 2,500

| ITEM | SPECIFICATION |
|-----------------------------------|---|
| Contract Description | A monthly Option on the corresponding contract period of the Henry Hub Penultimate Monthly Natural Gas Futures |
| Option Style | European |
| Underlying Contract | PHH |
| Block Name | Henry Hub Pen 2500 Option |
| Screen Name | Henry Hub Pen 2.5K Option |
| Hours of Trading | As defined at http://www.nodalexchange.com |
| Contract Size per Lot | One lot of the underlying futures contract |
| Unit of Trading | 1 lot, as defined in Contract Size per Lot |
| Strike Price | \$0.25 increment strike prices. 10 strikes above and below the at-the-money Strike Price per contract. The at-the-money strike price is the closest interval nearest to the previous business day's settlement price of the underlying contract. User-defined strike prices are allowed in \$0.001 increments |
| Currency | US Dollars |
| Minimum Tick | \$0.0001 per MMBtu |
| Settlement Price Precision | \$0.0001 per MMBtu |
| Last Trading Day | Trading shall cease at 2:30 pm EPT on the fourth CME Business Day prior to the first calendar day of the contract month. |
| Contract Series | Up to 84 months |
| Premium / NLV | The premium on the option is paid/received on the next settlement cycle following the trade. Net Liquidating Value (NLV) will be re-calculated based on the relevant settlement prices during each settlement cycle. For buyers of options, the NLV credit will be used to offset their Initial Margin (IM) requirement; for sellers of options, the NLV debit must be covered in the same manner as the IM requirement. NLV will go to zero at final settlement and VM will be collected/paid on any resulting futures positions |
| Daily Settlement Price | <u>The Daily Settlement Prices are equivalent to the 2:30 PM EPT daily settlement prices for the corresponding NYMEX Natural Gas European Options Contract (LN). In case NYMEX daily settlement prices are not available, the settlement prices are</u> D determined by the Exchange based on exchange activity, other market data, and extrapolation to traded contracts, as appropriate |

NODAL EXCHANGE CONTRACT SPECIFICATIONS

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| Exercise | Exercise of “in-the-money” options is automatic on the Last Trading Day. Clearing members that are long options have until 4:30 pm on the Last Trading Day to indicate whether they will exercise expiring “out-of-the-money” options, or allow the “in-the-money” options to expire without exercise based on the settlement price of the underlying futures on that day. When exercised against, option sellers will be selected on a pro-rata basis, at the Exchange’s discretion. |
| Settlement Method | Exercise into underlying futures contract |
| Spot Month Accountability Level | 4,000 Lots, weighted by option delta |
| Margin Unit | US Dollars |

NODAL EXCHANGE CONTRACT SPECIFICATIONS

Henry Hub Monthly Natural Gas Contract 10,000

| ITEM | SPECIFICATION |
|--|---|
| Contract Description | Monthly Cash Settled Natural Gas Financial Contract, Henry Hub |
| Contract Code | NNG |
| Block Name | Henry Hub LD 10K Future |
| Screen Name | Henry Hub LD 10K |
| Settlement Method | Financial |
| Hours of Trading | As defined at http://www.nodalexchange.com |
| Unit of Trading | 1 lot |
| Lot Size | 10,000 MMBtu per month |
| Currency | US Dollars |
| Minimum Tick | \$0.001 per MMBtu |
| Settlement Price Precision | \$0.001 per MMBtu |
| Last Trading Day | Trading shall cease at 2:30pm EPT on the third CME Business Day prior to the first calendar day of the contract month |
| Contract Series | Current calendar/ planning year plus 12 full calendar or planning years |
| Fixed Price | The traded price or the previous day's settlement price |
| Daily Settlement Price | <u>The Daily Settlement Prices are equivalent to the 2:30 EPT daily settlement prices for the corresponding NYMEX Henry Hub Natural Gas Futures Contract (NG). In case NYMEX daily settlement prices are not available, the settlement prices are</u> D etermined by the Exchange based on exchange activity, other market data, and extrapolation to traded contracts, as appropriate |
| Final Settlement Price | The Final Settlement Price will be a price in US Dollars per MMBtu equal to the final settlement price for the Henry Hub Natural Gas Futures Contract (NG) as published by the CME Group's New York Mercantile Exchange (NYMEX) for the corresponding contract month on the Last Trading Day. |
| Final Settlement (Payment) Date | The first business day following the Last Trading Day |
| Position Limit | 1,000 Lots |
| Margin Unit | US Dollars |

NODAL EXCHANGE CONTRACT SPECIFICATIONS

Henry Hub Penultimate Monthly Natural Gas Contract 10,000

| ITEM | SPECIFICATION |
|--|--|
| Contract Description | Monthly Cash Settled Natural Gas Financial Contract, Henry Hub Penultimate |
| Contract Code | NHP |
| Block Name | Henry Hub Pen 10K Future |
| Screen Name | Henry Hub Pen 10K |
| Settlement Method | Financial |
| Hours of Trading | As defined at http://www.nodalexchange.com |
| Unit of Trading | 1 lot |
| Lot Size | 10,000 MMBtu per month |
| Currency | US Dollars |
| Minimum Tick | \$0.001 per MMBtu |
| Settlement Price Precision | \$0.001 per MMBtu |
| Last Trading Day | Trading shall cease at 2:30pm EPT on the fourth CME B Business d Day prior to the first calendar day of the contract month |
| Contract Series | Current calendar/ planning year plus 12 full calendar or planning years |
| Fixed Price | The traded price or the previous day's settlement price |
| Daily Settlement Price | <u>The Daily Settlement Prices are equivalent to the 2:30 EPT daily settlement prices for the corresponding NYMEX Henry Hub Natural Gas Futures Contract (NG). In case NYMEX daily settlement prices are not available, the settlement prices are</u> D determined by the Exchange based on exchange activity, other market data, and extrapolation to traded contracts, as appropriate |
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| Final Settlement (Payment) Date | The first business day following the Last Trading Day |
| Spot Month Accountability Level | 1,000 Lots |
| Margin Unit | US Dollars |

NODAL EXCHANGE CONTRACT SPECIFICATIONS

Henry Hub Penultimate Monthly Natural Gas Option 10,000

| ITEM | SPECIFICATION |
|-----------------------------------|---|
| Contract Description | A monthly Option on the corresponding contract period of the Henry Hub Penultimate Monthly Natural Gas Futures |
| Option Style | European |
| Underlying Contract | NHP |
| Block Name | Henry Hub Pen 10K Option |
| Screen Name | Henry Hub Pen 10K Option |
| Hours of Trading | As defined at http://www.nodalexchange.com |
| Contract Size per Lot | One lot of the underlying futures contract |
| Unit of Trading | 1 lot, as defined in Contract Size per Lot |
| Strike Price | \$0.05 increment strike prices. 50 strikes above and below the at-the-money Strike Price per contract. The at-the-money strike price is the closest interval nearest to the previous business day's settlement price of the underlying contract. User-defined strike prices are allowed in \$0.001 increments |
| Currency | US Dollars |
| Minimum Tick | \$0.0001 per MMBtu |
| Settlement Price Precision | \$0.0001 per MMBtu |
| Last Trading Day | Trading shall cease at 2:30 pm EPT on the fourth CME Business Day prior to the first calendar day of the contract month. |
| Contract Series | Up to 84 months |
| Premium / NLV | The premium on the option is paid/received on the next settlement cycle following the trade. Net Liquidating Value (NLV) will be re-calculated based on the relevant settlement prices during each settlement cycle. For buyers of options, the NLV credit will be used to offset their Initial Margin (IM) requirement; for sellers of options, the NLV debit must be covered in the same manner as the IM requirement. NLV will go to zero at final settlement and VM will be collected/paid on any resulting futures positions |
| Daily Settlement Price | <u>The Daily Settlement Prices are equivalent to the 2:30 PM EPT daily settlement prices for the corresponding NYMEX Natural Gas European Options Contract (LN). In case NYMEX daily settlement prices are not available, the settlement prices are</u> D determined by the Exchange based on exchange activity, other market data, and extrapolation to traded contracts, as appropriate |

NODAL EXCHANGE CONTRACT SPECIFICATIONS

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| Exercise | Exercise of “in-the-money” options is automatic on the Last Trading Day. Clearing members that are long options have until 4:30 pm on the Last Trading Day to indicate whether they will exercise expiring “out-of-the-money” options, or allow the “in-the-money” options to expire without exercise based on the settlement price of the underlying futures on that day. When exercised against, option sellers will be selected on a pro-rata basis, at the Exchange’s discretion. |
| Settlement Method | Exercise into underlying futures contract |
| Spot Month Accountability Level | 1,000 Lots, weighted by option delta |
| Margin Unit | US Dollars |