

# Chapter 930 NYMEX Cocoa Futures

### 930.01 SCOPE

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement on NYMEX Cocoa Futures.

# 930.02 COCOA SIZE AND VALUE

The contract quantity shall be 10 metric tons. Each contract shall be valued as the contract quantity (10) multiplied by the settlement price.

# 930.03 NYMEX COCOA INDEX

The Exchange shall publish a Settlement Price which shall be set at the corresponding monthly value of the ICE Futures U.S. Cocoa futures contract or as specified by the NYMEX Board of Directors.

# 930.04 CONTRACT MONTHS

Trading shall be conducted in contracts in such months as shall be determined by the Board of Directors. Trading in the "contract month" shall commence on the day fixed by resolution of the Board of Directors.

# 930.05 PRICES AND PRICE FLUCTUATIONS

NYMEX Cocoa Futures bids and offers shall be quoted in U.S. Dollars and Cents per metric ton. The minimum price fluctuation is one dollar, which is equivalent to ten dollars (\$10.00) per futures contract. The minimum price increment to buy or sell NYMEX Cocoa futures shall not be less than one dollar (\$1.00) per metric ton. There is no maximum price fluctuation

# 930.06 TRADING HOURS

The Board of Directors shall determine the trading hours for the contract.

#### 930.07 TERMINATION OF TRADING

The Last Trading Day for NYMEX Cocoa Futures shall be the business day prior to First Notice Day of the corresponding trading month of Cocoa futures at ICE Futures U.S.

### 930.08 FINAL SETTLEMENT PRICE

The Exchange shall publish a Final Settlement Price which shall be set at the value of the ICE Futures U.S. Cocoa futures contract on the business day prior to the First Notice Day of the contract month or as specified by the NYMEX Board of Directors.

# 930.09 EXCHANGE OF FUTURES FOR, OR IN CONNECTION WITH SWAPS

Any exchange of futures for swap (EFS) involving the NYMEX Cocoa futures contract shall be governed by the provisions of Rule 538A.

### 930.10 DISCLAIMER

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