**Rulebook Appendix A - Listed Contracts**

\* \* \* \* \*

|  |  |
| --- | --- |
|  | **OIL AND REFINED PRODUCTS**  |
|  |  |
| **114** | **NFX Argus WTI Trade Month Futures (VSAQ)** |
| **115** | **NFX WTI Midland (Argus) Trade Month Basis Futures (MIDQ)** |
| **116** | **NFX WTI Midland (Argus) Trade Month Futures (WTIQ)** |
| **117** | **NFX WTI Midland (Argus) Basis Futures (MIDC)** |
| **118** | **NFX WTI Midland (Argus) Financial Futures (XBAQ)** |
| **119** | **NFX LLS (Argus) Trade Month Basis Futures (LLTQ)** |
| **120** | **NFX LLS (Argus) Trade Month Futures (AFOQ)** |
| **121** | **NFX LLS (Argus) Basis Futures (LLCQ)** |
| **122** | **NFX LLS (Argus) Financial Futures (LLFQ)** |
| **123** | **NFX Mars (Argus) Trade Month Basis Futures (MARQ)** |
| **124** | **NFX Mars (Argus) Trade Month Futures (MOAQ)** |
| **125** | **NFX Mars (Argus) Basis Futures (MARC)** |
| **126** | **NFX Mars (Argus) Financial Futures (MXAQ)** |
| **127** | **NFX WTI Houston (Argus) Trade Month Basis Futures (MEHQ)** |
| **128** | **NFX WTI Houston (Argus) Trade Month Futures (HTAQ)** |
| **129** | **NFX WTI Houston (Argus) Basis Futures (MEHC)** |
| **130** | **NFX WTI Houston (Argus) Financial Futures (HIAQ)** |
| **131** | **NFX WTS (Argus) Trade Month Basis Futures (FHAQ)** |
| **132** | **NFX WTS (Argus) Trade Month Futures (AYAQ)** |
| **133** | **NFX WTS (Argus) Basis Futures (WTAQ)** |
| **134** | **NFX WTS (Argus) Financial Futures (WTSQ)** |
|  |  |
|  | **NATURAL GAS PRODUCTS – No Change**  |
|  |  |
|  | **POWER CONTRACTS – No Change** |
|  |  |
|  | **PETROCHEMICALS PRODUCTS – No Change** |
|  |  |
|  | **FERROUS METALS – No Change** |
|  |  |
|  | **TANKER FREIGHT – No Change** |
|  |  |
|  | **DRY FREIGHT – No Change** |

\* \* \* \* \*

**Chapter 114. NFX Argus WTI Trade Month Futures (VSAQ)**

**\*\*\*\*\***

**114.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 10 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 115. NFX WTI Midland (Argus) Trade Month Basis Futures (MIDQ)**

**\*\*\*\*\***

**115.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 116. NFX WTI Midland (Argus) Trade Month Futures (WTIQ)**

**\*\*\*\*\***

**116.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 117. NFX WTI Midland (Argus) Basis Futures (MIDC)**

**\*\*\*\*\***

**117.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 118. NFX WTI Midland (Argus) Financial Futures (XBAQ)**

**\*\*\*\*\***

**118.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 10 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 119. NFX LLS (Argus) Trade Month Basis Futures (LLTQ)**

**\*\*\*\*\***

**119.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**Chapter 120. NFX LLS (Argus) Trade Month Futures (AFOQ)**

**\*\*\*\*\***

**120.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 10 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 121. NFX LLS (Argus) Basis Futures (LLCQ)**

**\*\*\*\*\***

**121.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 122. NFX LLS (Argus) Financial Futures (LLFQ)**

**\*\*\*\*\***

**122.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 123. NFX Mars (Argus) Trade Month Basis Futures (MARQ)**

**\*\*\*\*\***

**123.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 124. NFX Mars (Argus) Trade Month Futures (MOAQ)**

**\*\*\*\*\***

**124.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 10 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 125. NFX Mars (Argus) Basis Futures (MARC)**

**\*\*\*\*\***

**125.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 126. NFX Mars (Argus) Financial Futures (MXAQ)**

**\*\*\*\*\***

**126.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 10 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 127. NFX WTI Houston (Argus) Trade Month Basis Futures (MEHQ)**

**\*\*\*\*\***

**127.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 128. NFX WTI Houston (Argus) Trade Month Futures (HTAQ)**

**\*\*\*\*\***

**128.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 129. NFX WTI Houston (Argus) Basis Futures (MEHC)**

**\*\*\*\*\***

**129.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 130. NFX WTI Houston (Argus) Financial Futures (HIAQ)**

**\*\*\*\*\***

**130.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 131. NFX WTS (Argus) Trade Month Basis Futures (FHAQ)**

**\*\*\*\*\***

**131.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 132. NFX WTS (Argus) Trade Month Futures (AYAQ)**

**\*\*\*\*\***

**132.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 10 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 133. NFX WTS (Argus) Basis Futures (WTAQ)**

**\*\*\*\*\***

**133.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**Chapter 134. NFX WTS (Argus) Financial Futures (WTSQ)**

**\*\*\*\*\***

**134.08 Block Trade Minimum Quantity Threshold and Reporting Window**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 5 Contracts and the Reporting Window shall be 15 Minutes.

**\*\*\*\*\***

**FEE SCHEDULE**

|  |  |  |  |
| --- | --- | --- | --- |
| **CHAPTER** | **OIL PRODUCTS** | **STANDARD SCREEN FEE** | **STANDARD BLOCK/EFRP FEE** |
| 114 | NFX Argus WTI Trade Month Futures (VSAQ) | $1.00 | $1.00 |
| 115 | NFX WTI Midland (Argus) Trade Month Basis Futures (MIDQ) | $1.00 | $1.00 |
| 116 | NFX WTI Midland (Argus) Trade Month Futures (WTIQ) | $1.00 | $1.00 |
| 117 | NFX WTI Midland (Argus) Basis Futures (MIDC) | $1.00 | $1.00 |
| 118 | NFX WTI Midland (Argus) Financial Futures (XBAQ) | $1.00 | $1.00 |
| 119 | NFX LLS (Argus) Trade Month Basis Futures (LLTQ) | $1.00 | $1.00 |
| 120 | NFX LLS (Argus) Trade Month Futures (AFOQ) | $1.00 | $1.00 |
| 121 | NFX LLS (Argus) Basis Futures (LLCQ) | $1.00 | $1.00 |
| 122 | NFX LLS (Argus) Financial Futures (LLFQ) | $1.00 | $1.00 |
| 123 | NFX Mars (Argus) Trade Month Basis Futures (MARQ) | $1.00 | $1.00 |
| 124 | NFX Mars (Argus) Trade Month Futures (MOAQ) | $1.00 | $1.00 |
| 125 | NFX Mars (Argus) Basis Futures (MARC) | $1.00 | $1.00 |
| 126 | NFX Mars (Argus) Financial Futures (MXAQ) | $1.00 | $1.00 |
| 127 | NFX WTI Houston (Argus) Trade Month Basis Futures (MEHQ) | $1.00 | $1.00 |
| 128 | NFX WTI Houston (Argus) Trade Month Futures (HTAQ) | $1.00 | $1.00 |
| 129 | NFX WTI Houston (Argus) Basis Futures (MEHC) | $1.00 | $1.00 |
| 130 | NFX WTI Houston (Argus) Financial Futures (HIAQ) | $1.00 | $1.00 |
| 131 | NFX WTS (Argus) Trade Month Basis Futures (FHAQ) | $1.00 | $1.00 |
| 132 | NFX WTS (Argus) Trade Month Futures (AYAQ) | $1.00 | $1.00 |
| 133 | NFX WTS (Argus) Basis Futures (WTAQ) | $1.00 | $1.00 |
| 134 | NFX WTS (Argus) Financial Futures (WTSQ) | $1.00 | $1.00 |