**Exhibit 1 to SR-NFX-2016-02**

New language is underlined.

**Rulebook Appendix A - Listed Contracts**

**Introduction**

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

**Exchange for Related Position**

The Exchange has designated all listed contracts in Rulebook Appendix A as eligible for Exchange for Related Position transactions subject to Chapter IV, Section 11. No EFRP transactions may be submitted to the Exchange following the termination of trading on the last trading day.

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**Chapter 101** No Change.

**Chapter 101A NFX Brent 1st Line Financial Futures (IBQ)**

#### 101A.01 Unit of Trading

#### The unit of trading for one contract is 1,000 barrels.

#### 101A.02 Contract Months

#### The Exchange may list for trading up to 72 consecutive monthly contracts.

#### 101A.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.01 per barrel, which is equal to $10.00 per contract.

#### 101A.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 101A.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 101A.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price will be determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price is the arithmetic average of the ICE Brent Futures (B) front month daily settlement prices during the contract month. In calculating the arithmetic average the settlement price of the 1st nearby contract will be used except on the last day of trading for the expiring ICE Brent Futures (B) contract when the daily settlement price of the 2nd nearby contract will be used.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 101A.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 101A.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 10 contracts and the Reporting Window shall be 15 minutes.

#### 101A.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.75 above and $0.75 below the Reference Price as defined in Chapter IV, Section 8.

#### 101A.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $1.00 above to $1.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

#### 101A.11 Disclaimer

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**Chapter 101B NFX Brent 1st Line Mini Financial Futures (IMMQ)**

#### 101B.01 Unit of Trading

#### The unit of trading for one contract is 100 barrels.

#### 101B.02 Contract Months

#### The Exchange may list for trading up to 72 consecutive monthly contracts.

#### 101B.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.01 per barrel, which is equal to $1.00 per contract.

#### 101B.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 101B.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 101B.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price will be determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the arithmetic average of the ICE Brent Futures (B) front month daily settlement prices during the contract month. In calculating the arithmetic average the settlement price of the 1st nearby contract will be used except on the last day of trading for the expiring ICE Brent Futures (B) contract when the daily settlement price of the 2nd nearby contract will be used.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 101B.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 101B.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 10 contracts and the Reporting Window shall be 15 minutes.

#### 101B.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.75 above and $0.75 below the Reference Price as defined in Chapter IV, Section 8.

#### 101B.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $1.00 above to $1.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

#### 101B.11 Disclaimer

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**102 – 103A** No change.

**Chapter 103B NFX WTI 1st Line Financial Futures (RTIQ)**

#### 103B.01 Unit of Trading

#### The unit of trading for one contract is 1,000 barrels.

#### 103B.02 Contract Months

#### The Exchange may list for trading up to 72 consecutive monthly contracts.

#### 103B.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.01 per barrel, which is equal to $10.00 per contract.

#### 103B.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 103B.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 103B.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price will be determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price shall be the arithmetic average of the NYMEX WTI Futures contract (CL) front month daily settlement prices during the contract month.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 103B.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 103B.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be 15 minutes.

#### 103B.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.75 above and $0.75 below the Reference Price as defined in Chapter IV, Section 8.

#### 103B.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $1.00 above to $1.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**Chapter 103C NFX WTI 1st Line Mini Financial Futures (RMMQ)**

#### 103C.01 Unit of Trading

#### The unit of trading for one contract is 100 barrels.

#### 103C.02 Contract Months

#### The Exchange may list for trading up to 72 consecutive monthly contracts.

#### 103C.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.01 per barrel, which is equal to $1.00 per contract.

#### 103C.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 103C.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 103C.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price will be determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the arithmetic average of the NYMEX WTI Futures contract (CL) front month daily settlement prices during the contract month.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 103C.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 103C.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be 15 minutes.

#### 103C.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.75 above and $0.75 below the Reference Price as defined in Chapter IV, Section 8.

#### 103C.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $1.00 above to $1.00 below the true market price for the Contract as set forth in the Exchange's Error Trade.

**Chapter 104 – 105 No change.**

**Chapter 105A NFX Low Sulphur Gasoil 1st Line Financial Futures (ULAQ)**

#### 105A.01 Unit of Trading

#### The unit of trading for one contract is 100 metric tonnes.

#### 105A.02 Contract Months

#### The Exchange may list for trading up to 72 consecutive monthly contracts.

#### 105A.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per metric tonne. The minimum trading increment is $0.01 per metric tonne, which is equal to $1.00 per contract.

#### 105A.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 105A.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 105A.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price will be determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the arithmetic average of the ICE Low Sulphur Gasoil Futures Contract (G) front month daily settlement prices during the contract month. In calculating the arithmetic average the settlement price of the 1st nearby contract will be used except on the last day of trading for the expiring ICE Low Sulphur Gasoil Futures Contract (G) front month contract when the daily settlement price of the 2nd nearby contract will be used.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 105A.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 105A.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 5 contracts and the Reporting Window shall be 15 minutes.

#### 105A.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $10.00 above and $10.00 below the Reference Price as defined in Chapter IV, Section 8.

#### 105A.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $10.00 above to $10.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**Chapter 105B NFX Gasoil Crack Financial Futures (in BBLS) - Low Sulphur Gasoil 1st Line vs. Brent 1st Line (GZQ)**

#### 105B.01 Nature of Contract and Unit of Trading

#### Contracts are based on the difference between the daily settlement prices for the NFX Low Sulphur Gasoil 1st Line Financial Futures (ULAQ) and the daily settlement price for the NFX Brent 1st Line Financial Futures (IBQ) in barrels. The unit of trading for one contract is 1,000 barrels.

#### 105B.02 Contract Months

#### The Exchange may list for trading up to 60 consecutive monthly contracts.

#### 105B.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.001 per barrel, which is equal to $1.00 per contract.

#### 105B.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 105B.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 105B.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price will be determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price for each contract month is equal to the arithmetic average of the ICE Low Sulphur Gasoil Futures Contract (G) first nearby contract month daily settlement price minus the ICE Brent Crude Oil futures contract (B) first nearby contract month daily settlement price for each business day during the contract month. For purposes of determining the final settlement price, the ICE Low Sulphur Gasoil Futures Contract (G) price will be converted each day to U.S. dollars and cents per barrel, rounded to the nearest tenth of a cent. The conversion factor will be 7.45 barrels per metric tonne. The settlement prices of the 1st nearby contract month will be used except on the last day of trading for the expiring ICE Brent Crude Oil Futures contract (B) and ICE Low Sulphur Gasoil Futures Contract (G) when the settlement prices of the 2nd nearby contracts will be used.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 105B.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 105B.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 10 contracts and the Reporting Window shall be 15 minutes.

#### 105B.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $1.00 above and $1.00 below the Reference Price as defined in Chapter IV, Section 8.

#### 105B.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $1.00 above to $1.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

#### 105B.11 Disclaimer

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**Chapter 106 – 106A No Change**

**Chapter 106B NFX Heating Oil 1st Line Financial Futures (HOFQ)**

#### 106B.01 Unit of Trading

#### The unit of trading for one contract is 42,000 gallons.

#### 106B.02 Contract Months

#### The Exchange may list for trading up to 36 consecutive monthly contracts.

#### 106B.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per gallon. The minimum trading increment is $0.0001 per gallon, which is equal to $4.20 per contract.

#### 106B.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 106B.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 106B.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price is determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the arithmetic average of the NYMEX Heating Oil Futures front month daily settlement prices during the contract month.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 106B.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 106B.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 10 contracts and the Reporting Window shall be 15 minutes.

#### 106B.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.025 above and $0.025 below the Reference Price as defined in Chapter IV, Section 8.

#### 106B.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $0.025 above to $0.025 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**Chapter 107 – 107A No change.**

**Chapter 107B NFX RBOB Gasoline 1st Line Financial Futures (RBSQ)**

#### 107B.01 Unit of Trading

#### The unit of trading for one contract is 42,000 gallons.

#### 107B.02 Contract Months

#### The Exchange may list for trading up to 36 consecutive monthly contracts.

#### 107B.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per gallon. The minimum trading increment is $0.0001 per gallon, which is equal to $4.20 per contract.

#### 107B.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 107B.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 107B.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price will be determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the arithmetic average of the NYMEX RBOB Gasoline Futures contract (RB) front month daily settlement prices during the contract month.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 107B.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 107B.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 10 contracts and the Reporting Window shall be 15 minutes.

#### 107B.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.025 above and $0.025 below the Reference Price as defined in Chapter IV, Section 8.

#### 107B.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $0.025 above to $0.025 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**Chapter 107C NFX Gasoline Crack Financial Futures (in BBLS) - RBOB Gasoline 1st Line vs Brent 1st Line (RBRQ)**

#### 107C.01 Nature of Contract and Unit of Trading

#### Contracts are based on the difference between the daily settlement prices for the NFX RBOB Gasoline 1st Line Financial Futures contract (RBSQ) and the daily settlement prices for the NFX Brent 1st Line Financial Futures contract (IBQ) in barrels. The unit of trading for one contract is 1,000 barrels.

#### 107C.02 Contract Months

#### The Exchange may list for trading up to 36 consecutive monthly contracts.

#### 107C.03 Prices and Minimum Increments

#### Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.001 per barrel, which is equal to $1.00 per contract.

#### 107C.04 Last Trading Day

#### Trading for a particular contract month terminates on the last business day of the contract month and the last trading day will be announced by the Exchange when the contract is listed. Trading ceases at 2:30 PM EPT on the last trading day.

#### 107C.05 Final Settlement Date

#### The final settlement date for any contract month shall be the first day on which the Clearing Corporation is open for settlement following publication of the final settlement price for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

#### 107C.06 Final and Daily Settlement and Settlement Prices

#### (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

#### (b) Pursuant to Chapter V, Section III, the daily settlement price will be determined by NFX on each trade date by 5:45 PM EPT or as soon as practicable thereafter using price data from a number of sources including, spot, forward and derivative markets for similar financial products.

#### (c) Pursuant to Chapter V, Section III, the final settlement price for each contract month is equal to the arithmetic average of the NYMEX RBOB Gasoline Futures contract (RB) first nearby contract month daily settlement price minus the ICE Brent Crude Oil Futures contract (B) first nearby contract month daily settlement price for each business day during the contract month. For purposes of determining the Final Settlement Price, the NYMEX RBOB Gasoline Futures contract (RB) price will be converted each day to U.S. dollars and cents per barrel, rounded to the nearest tenth of a cent. The conversion factor will be 1 barrel per 42 gallons. The settlement prices of the 1st nearby contract month will be used except on the for the expiring ICE Brent Crude Oil Futures contract (B) contract, when the daily settlement prices of the 2nd nearby contracts will be used.

#### (d) If the daily settlement price described in (b) above is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

#### 107C.07 Trading Algorithm

#### Pursuant to Chapter IV, Section 5, the trading system shall execute orders within the trading system pursuant to the price-time priority order execution algorithm.

#### 107C.08 Block Trade Minimum Quantity Threshold and Reporting Window

#### Pursuant to Chapter IV, Section 11, block trades shall be permitted with a minimum quantity threshold of 10 contracts and the Reporting Window shall be 15 minutes.

#### 107C.09 Order Price Limit Protection

#### Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $1.00 above and $1.00 below the Reference Price as defined in Chapter IV, Section 8.

#### 107C.10 Non-Reviewable Range

#### For purposes of Chapter V, Section 5, the non-reviewable range shall be from $1.00 above to $1.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

#### 107C.11 Disclaimer

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