**Exhibit A to SR-NFX-2017-03**

New language is underlined.

**Rulebook Appendix A - Listed Contracts**

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| **CHAPTER** |  **PRODUCT NAME AND SYMBOL** |
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|  | **OIL AND REFINED PRODUCTS**  |
| 106C | NFX Options on NFX Heating Oil Penultimate Financial Futures (OOQ) |
| 107D | NFX Options on NFX RBOB Gasoline Penultimate Financial Futures (ROQ) |
|  | **NATURAL GAS PRODUCTS – No Change**  |
|  |  |
|  | **POWER CONTRACTS – No Change** |

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**NFX Options on NFX Heating Oil Penultimate Financial Futures (OOQ)**

**106C.01 Unit of Trading**

The unit of trading for one contract shall be 42,000 gallons.

**106C.02 Nature of NFX Options on NFX Heating Oil Penultimate Financial Futures**

A put or call option traded on the Exchange represents an option to assume a short or long position in one NFX Heating Oil Penultimate Financial Futures (OQ) contract of a specified contract month.

Subject to Clearing Corporation rules, upon exercise the holder has the right, in the case of a call, to have such call replaced by a long position in the underlying futures contract equal to the unit of trading for such option contract and in the case of a put, to have such put replaced by a short position in the underlying futures contract equal to the unit of trading for such option contract.

Subject to Clearing Corporation rules, a writer has the obligation, upon assignment by the Clearing Corporation of an exercise in respect of such contract, in the case of a call, to have such call replaced by a short position in the underlying futures contract equal to the unit of trading for such option contract and in the case of a put, to have such put replaced by a long position in the underlying futures contract equal to the unit of trading for such option contract.

Underlying futures contracts that are opened in settlement of exercises and assignments of futures option contracts shall be deemed to have been opened on the day of exercise and shall be deemed to be opened at the exercise price for such futures option, which shall be deemed the contract price for such futures contract.

**106C.03 Contract Months and Expiration Date**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month. A contract shall expire at 11:59 PM EPT on the last trading day.

**106C.04 Exercise Prices**

On the first business day of trading in an option contract month, the Exchange will list a minimum of five exercise prices in increments of $0.01 per gallon above and below the at-the-money exercise price per contract month. The at-the-money exercise price shall be the previous day's settlement price for the NFX Heating Oil Penultimate Financial Futures (OQ) contract in the corresponding contract month rounded to the nearest $0.01 increment strike price. Thereafter, on any business day prior to the expiration of the option: (i) new consecutive one-cent increment strike prices for both puts and calls will be added such that at all times there will be at least five one-cent increment strike prices above and below the at-the-money strike price available for trading in all options contract months.

**106C.05 Exercise Style**

The options contracts are American-style exercise. The buyer of the option may exercise the option on any business day prior to expiration by giving notice of exercise to the Clearing Corporation by the deadline established by the Clearing Corporation. At such time as the Clearing Corporation establishes for automatic exercise on the last trading day, the Clearing Corporation will automatically exercise all options that are in-the-money on behalf of the holder unless instructed otherwise by the holder. Unexercised options which are out-of-the-money expire automatically.

**106C.06 Last Trading Day**

Trading for a particular contract month terminates two business days before the last day of trading for the underlying NFX Heating Oil Penultimate Financial Futures (OQ) contract. Trading ceases at 2:30 PM EPT on the last trading day.

**106C.07 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per gallon. The minimum trading increment is one hundredth of a cent ($0.0001) per gallon, which is equal to $4.20 per contract.

**106C.08 Daily Settlement Prices**

Pursuant to Chapter V, Section III, the daily settlement price shall be equal to the daily settlement price for the corresponding American-style exercise Options on NYMEX NY Harbor ULSD Futures (OH). If the daily settlement price described in the previous sentence 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.

**106C.09 Trading Algorithm and Reporting Window**

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.

**106C.10 Block Trade Minimum Quantity Threshold**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 25 contracts and the Reporting Window shall be fifteen minutes.

**106C.11 Order Price Limit Protection**

Order Price Limit Protection under Chapter IV, Section 8, shall not apply.

**106C.12 Non-Reviewable Range**

For purposes of Chapter V, Section 5, there shall be no non-reviewable range.

**Chapter 107D NFX Options on NFX RBOB Gasoline Penultimate Financial Futures (ROQ)**

**107D.01 Unit of Trading**

The unit of trading for one contract shall be 42,000 gallons.

**107D.02 Nature of NFX Options on NFX RBOB Gasoline Penultimate Financial Futures**

A put or call option traded on the Exchange represents an option to assume a short or long position in one NFX RBOB Gasoline Penultimate Financial Futures (RQ) contract of a specified contract month.

Subject to Clearing Corporation rules, upon exercise the holder has the right, in the case of a call, to have such call replaced by a long position in the underlying futures contract equal to the unit of trading for such option contract and in the case of a put, to have such put replaced by a short position in the underlying futures contract equal to the unit of trading for such option contract.

Subject to Clearing Corporation rules, a writer has the obligation, upon assignment by the Clearing Corporation of an exercise in respect of such contract, in the case of a call, to have such call replaced by a short position in the underlying futures contract equal to the unit of trading for such option contract and in the case of a put, to have such put replaced by a long position in the underlying futures contract equal to the unit of trading for such option contract.

Underlying futures contracts that are opened in settlement of exercises and assignments of futures option contracts shall be deemed to have been opened on the day of exercise and shall be deemed to be opened at the exercise price for such futures option, which shall be deemed the contract price for such futures contract.

**107D.03 Contract Months and Expiration Date**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month. A contract shall expire at 11:59 PM EPT on the last trading day.

**107D.04 Exercise Prices**

On the first business day of trading in an option contract month, the Exchange will list a minimum of five exercise prices in increments of $0.01 per gallon above and below the at-the-money exercise price per contract month. The at-the-money exercise price shall be the previous day's settlement price for the NFX RBOB Gasoline Penultimate Financial Futures (RQ) contract in the corresponding contract month rounded to the nearest $0.01 increment strike price. Thereafter, on any business day prior to the expiration of the option: (i) new consecutive one-cent increment strike prices for both puts and calls will be added such that at all times there will be at least five one-cent increment strike prices above and below the at-the-money strike price available for trading in all options contract months.

**107D.05 Exercise Style**

The options contracts are American-style exercise. The buyer of the option may exercise the option on any business day prior to expiration by giving notice of exercise to the Clearing Corporation by the deadline established by the Clearing Corporation. At such time as the Clearing Corporation establishes for automatic exercise on the last trading day, the Clearing Corporation will automatically exercise all options that are in-the-money on behalf of the holder unless instructed otherwise by the holder. Unexercised options which are out-of-the-money expire automatically.

**107D.06 Last Trading Day**

Trading for a particular contract month terminates two business days before the last day of trading for the underlying NFX Heating Oil Penultimate Financial Futures contract. Trading ceases at 2:30 PM EPT on the last trading day.

**107D.07 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per gallon. The minimum trading increment is one hundredth of a cent ($0.0001) per gallon, which is equal to $4.20 per contract.

**107D.08 Daily Settlement Prices**

Pursuant to Chapter V, Section III, the daily settlement price shall be equal to the daily settlement price for the corresponding American-style exercise Options on NYMEX RBOB Gasoline Futures (OB). If the daily settlement price described in the previous sentence 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.

**107D.09 Trading Algorithm and Reporting Window**

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.

**107D.10 Block Trade Minimum Quantity Threshold**

Pursuant to Chapter IV, Section 10, block trades shall be permitted with a minimum quantity threshold of 25 contracts and the Reporting Window shall be fifteen minutes.

**107D.11 Order Price Limit Protection**

Order Price Limit Protection under Chapter IV, Section 8, shall not apply.

**107D.12 Non-Reviewable Range**

For purposes of Chapter V, Section 5, there shall be no non-reviewable range.

**Exhibit B to SR-NFX-2017-03**