**Exhibit A to SR-NFX-2018-51**

New language is underlined.

**Rulebook Appendix A - Listed Contracts**

\* \* \* \* \*

|  |  |
| --- | --- |
| **CHAPTER** | **PRODUCT NAME AND SYMBOL** |
|  |  |
|  | **OIL AND REFINED PRODUCTS** |
| 135 | NFX (C.C.I.) Canadian Condensate (C5) Basis Futures (NC5) |
| 136 | NFX (C.C.I.) Canadian Condensate (C5) Financial Futures (CCFQ) |
| 137 | NFX (C.C.I.) Canadian Light Sweet Crude Oil Basis Futures (NSW) |
| 138 | NFX (C.C.I.) Canadian Light Sweet Crude Oil Financial Futures (CSWQ) |
| 139 | NFX (C.C.I.) Canadian Light Sour Blend Crude Oil Basis Futures (NSR) |
| 140 | NFX (C.C.I.) Canadian Light Sour Blend Crude Oil Financial Futures (CSDQ) |
| 141 | NFX (C.C.I.) Canadian Synthetic Sweet Crude Oil Basis Futures (NSP) |
| 142 | NFX (C.C.I.) Canadian Synthetic Sweet Crude Oil Financial Futures (CSNQ) |
| 143 | NFX (C.C.I.) Western Canadian Select Crude Oil Basis Futures (NWC) |
| 144 | NFX (C.C.I.) Western Canadian Select Crude Oil Financial Futures (CHYQ) |
|  |  |
|  | **NATURAL GAR PRODUCTS – No Change** |
|  |  |
|  | **POWER CONTRACTS – No Change** |
|  |  |
|  | **PETROCHEMICLE PRODUCTS – No Change** |
|  |  |
|  | **FERROUS METALS – No Change** |
|  |  |
|  | **TANKER FREIGHT – No Change** |
|  |  |
|  | **DRY FREIGHT – No Change** |
|  |  |
|  | **TREASURY FUTURES – No Change** |

\*\*\*\*\*

**Chapter 135 NFX (C.C.I.) Canadian Condensate (C5) Basis Futures (NC5)**

**135.01 Unit of Trading**

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

**135.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**135.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**135.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**135.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**135.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the basis differential between the final Canadian Condensate (C5) Index (C.C.I.) price and the daily settlement price of the NFX WTI 1st Line Financial Futures (RTIQ) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**135.07 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.

**135.08 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.

**135.09 Order Price Limit Protection**

Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $1.000 above and $1.000 below the Reference Price as defined in Chapter IV, Section 8.

**135.10 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 136 NFX (C.C.I.) Canadian Condensate (C5) Financial Futures (CCFQ)**

**136.01 Unit of Trading**

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

**136.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**136.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**136.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**136.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**136.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the 2:30 PM EPT final settlement price for the Canadian Condensate (C5) Index (C.C.I.) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**136.07 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.

**136.08 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.

**136.09 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.

**136.10 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 137 NFX (C.C.I.) Canadian Light Sweet Crude Oil Basis Futures (NSW)**

**137.01 Unit of Trading**

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

**137.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**137.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**137.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**137.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**137.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal the basis differential between the final Canadian Light Sweet Crude Oil Index (C.C.I.) price and the daily settlement price of the NFX WTI 1st Line Financial Futures (RTIQ) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**137.07 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.

**137.08 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.

**137.09 Order Price Limit Protection**

Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.500 above and $0.500 below the Reference Price as defined in Chapter IV, Section 8.

**137.10 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 138 NFX (C.C.I.) Canadian Light Sweet Crude Oil Financial Futures (CSWQ)**

**138.01 Unit of Trading**

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

**138.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**138.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**138.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**138.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**138.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the 2:30 PM EPT final settlement price for the Canadian Light Sweet Crude Oil Index (C.C.I.) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**138.07 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.

**138.08 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.

**138.09 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.

**138.10 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 139 NFX (C.C.I.) Canadian Light Sour Blend Crude Oil Basis Futures (NSR)**

**139.01 Unit of Trading**

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

**139.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**139.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**139.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**139.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**139.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the basis differential between the final Canadian Light Sour Blend Crude Oil Index (C.C.I.) price and the daily settlement price of the NFX WTI 1st Line Financial Futures (RTIQ) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**139.07 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.

**139.08 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.

**139.09 Order Price Limit Protection**

Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.500 above and $0.500 below the Reference Price as defined in Chapter IV, Section 8.

**139.10 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 140 NFX (C.C.I.) Canadian Light Sour Blend Crude Oil Financial Futures (CSDQ)**

**140.01 Unit of Trading**

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

**140.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**140.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**140.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**140.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**140.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the 2:30 PM EPT final settlement price for the Canadian Light Sour Blend Crude Oil Index (C.C.I.) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**140.07 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.

**140.08 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.

**140.09 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.

**140.10 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 141 NFX (C.C.I.) Canadian Synthetic Sweet Crude Oil Basis Futures (NSP)**

**141.01 Unit of Trading**

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

**141.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**141.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**141.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**141.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**141.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the basis differential between the final Canadian Synthetic Sweet Crude Oil Index (C.C.I.) price and the daily settlement price of the NFX WTI 1st Line Financial Futures (RTIQ) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**141.07 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.

**141.08 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.

**141.09 Order Price Limit Protection**

Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.500 above and $0.500 below the Reference Price as defined in Chapter IV, Section 8.

**141.10 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 142 NFX (C.C.I.) Canadian Synthetic Sweet Crude Oil Financial Futures (CSNQ)**

**142.01 Unit of Trading**

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

**142.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**142.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**142.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**142.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**142.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the 2:30 PM EPT final settlement price for the Canadian Synthetic Sweet Crude Oil Index (C.C.I.) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**142.07 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.

**142.08 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.

**142.09 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.

**142.10 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 143 NFX (C.C.I.) Western Canadian Select Crude Oil Basis Futures (NWC)**

**143.01 Unit of Trading**

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

**143.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**143.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**143.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**143.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**143.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the basis differential between the final Western Canadian Select Crude Oil Index (C.C.I.) price and the daily settlement price of the NFX WTI 1st Line Financial Futures (RTIQ) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**143.07 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.

**143.08 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.

**143.09 Order Price Limit Protection**

Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $0.500 above and $0.500 below the Reference Price as defined in Chapter IV, Section 8.

**143.10 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 144 NFX (C.C.I.) Western Canadian Select Crude Oil Financial Futures (CHYQ)**

**144.01 Unit of Trading**

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

**144.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

**144.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per barrel. The minimum trading increment is $0.0001 per barrel which is equal to $0.10 per contract.

**144.04 Last Trading Day**

Trading for a particular contract month terminates on the Canadian business day prior to the Notice of Shipment (NOS) date on the Enbridge Pipeline, Inc. The NOS date occurs on or about the 20th calendar day of the month at 2:30 ET. Trading ceases at 2:30 PM EPT on the last trading day. The NOS date shall be established and made publicly available by Enbridge prior to the start of each calendar year.

**144.05 Final Settlement Date**

The final settlement date for any contract month shall be the second business day on which the Clearing Corporation is open for settlement following the last trading day for that contract month. On the final settlement date the Clearing Corporation shall effect the final variation payment to be made on each contract.

**144.06 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 prices will be determined by NFX using price data from a number of sources including, spot, forward and derivative markets for both physical and financial products.

(c) Pursuant to Chapter V, Section III, the final settlement price shall be equal to the 2:30 PM EPT final settlement price for the Western Canadian Select Crude Oil Index (C.C.I.) on the last Canadian business day prior to the Notice of Shipment (NOS) date. The index pricing period for each contract month begins on the first Canadian business day of the calendar month prior to the contract month and ends on the Canadian business day prior to the NOS date (as published by Enbridge) in the same calendar 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 the other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**144.07 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.

**144.08 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.

**144.09 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.

**144.10 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.