Exhibit A to SR-NFX-2017-48

New language is underlined; deleted language is ~~stricken~~.

**Rulebook Appendix A – Listed Contracts**

|  |  |
| --- | --- |
| CHAPTER | PRODUCT NAME AND SYMBOL |
|  |  |
|  | OIL AND REFINED PRODUCTS – No Change |
|  |  |
|  | NATURAL GAS PRODUCTS – No Change |
|  |  |
|  | POWER CONTRACTS – No Change |
|  |  |
|  | FERROUS METALS |
| 1100 | NFX Midwest US Shredded Steel Scrap Financial Futures (USSQ) |

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**Chapter 1100 NFX Midwest US Shredded Steel Scrap Financial Futures (USSQ)**

**1100.01 Unit of Trading**

The unit of trading for one contract is 10 Gross Tons.

**1100.02 Contract Months**

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

**1100.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per Gross Ton. The minimum trading increment is $0.50 per Gross Ton which is equal to $5.00 per contract. The minimum trading increment for block trade submissions is one cent ($0.01) per Gross Ton which is equal to $0.10 per contract.

**1100.04 Last Trading Day**

Trading for a particular contract month terminates on the tenth calendar day of the contract month or the last business day prior to the 10th calendar day of the contract month. Trading ceases at 5:00 PM EPT on the last trading day.

**1100.05 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.

**1100.06 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) Section III, 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 AMM Midwest US Shredded Steel Scrap Index.

(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.

**1100.07 Trading Algorithm**

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

**1100.08 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 25 contracts and the Reporting Window shall be fifteen minutes.

**1100.09 Order Price Limit Protection**

Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $150.00 above and $150.00 below the Reference Price as defined in Chapter IV, Section 8.

**1100.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from $50.00 above to $50.00 below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**1100.11 Disclaimer**

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