**Rulebook Appendix A - Listed Contracts**

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| --- | --- |
|  | **OIL AND REFINED PRODUCTS – No Change** |
|  |  |
|  | **NATURAL GAS PRODUCTS – No Change**  |
|  |  |
|  | **POWER CONTRACTS – No Change** |
|  |  |
|  | **PETROCHEMICALS PRODUCTS – No Change** |
|  |  |
|  | **FERROUS METALS**  |
|  |  |
| 1101 | NFX U.S. Midwest Domestic Hot-Rolled Coil Steel Index Financial Futures (HRCQ) |
|  | **TANKER FREIGHT – No Change** |
|  |  |
|  | **DRY FREIGHT – No Change** |

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**Chapter 1101. NFX U.S. Midwest Domestic Hot-Rolled Coil Steel Index Financial Futures (HRCQ)**

**1101.01 Unit of Trading**

The unit of trading for one contract is 20 Short Tons

**1101.02 Contract Months**

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

**1101.03 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per Short Ton. The minimum trading increment is $1.00 per Short Ton which is equal to $20.00 per contract. The minimum trading increment for block trade submissions is one cent ($0.01) per Short Ton which is equal to $0.20 per contract.

**1101.04 Last Trading Day**

Trading for a particular contract month terminates on the last business day of the contract month. Trading ceases at 6:00 PM EPT.

**1101.05 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.

**1101.06 Final and Daily Settlement and Settlement Price**

(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 arithmetic average of the daily price assessment published for the given month by AMM for the U.S. Midwest Hot-Rolled Coil 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.

**1101.07 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.

**1101.08 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 15 Minutes.

**1101.09 Order Price Limit Protection**

Pursuant to Chapter IV, Section 8, the Order Price Limits shall be $50.00 above and $50.00 below the Reference Price as defined in Chapter IV, Section 8.

**1101.10 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.

**1101.11 Disclaimer**

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**FEE SCHEDULE**

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| --- | --- | --- | --- | --- | --- |
| Chapter | Ferrous | Standard Screen Fee | STANDARD BLOCK/EFRP FEE1 | NEW CUSTOMER\* SCREEN FEE | NEW CUSTOMER\* BLOCK/EFRP FEE1 |
| 1101 | NFX U.S. Midwest Domestic Hot-Rolled Coil Steel Index Financial Futures (HRCQ) | $2.50 | $2.50 | $2.00 | $2.00 |