**Exhibit 1 to SR-NFX-2016-43**

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 12. No EFRP transactions may be submitted to the Exchange following the termination of trading on the last trading day.

**Table of Listed Contracts**

|  |  |
| --- | --- |
| **CHAPTER** |  **PRODUCT NAME AND SYMBOL** |
|  |  |
|  | **OIL AND REFINED PRODUCTS – No Change** |
|  |  |
|  | **NATURAL GAS PRODUCTS – No Change**  |
|  |  |
|  | **POWER CONTRACTS** |
| 301 | NFX CAISO NP-15 Hub Day-Ahead Off-Peak Financial Futures (ONPQ) |
| 301A | NFX CAISO NP-15 Hub Day-Ahead Off-Peak Mini Financial Futures (ONMQ) |
| 301B | NFX CAISO NP-15 Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (ONNQ) |
| 302 | NFX CAISO NP-15 Hub Day-Ahead Peak Financial Futures (NPMQ) |
| 302A | NFX CAISO NP-15 Hub Day-Ahead Peak Mini Financial Futures – 5 MW (NPNQ) |
| 302B | NFX CAISO NP-15 Hub Day-Ahead Peak Mini Financial Futures – 1 MW (NPPQ) |
| 303 | NFX CAISO SP-15 Hub Day-Ahead Off-Peak Financial Futures (OFPQ) |
| 303A | NFX CAISO SP-15 Hub Day-Ahead Off-Peak Mini Financial Futures (OFMQ) |
| 303B | NFX CAISO SP-15 Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (OFNQ) |
| 304 | NFX CAISO SP-15 Hub Day-Ahead Peak Financial Futures (SPMQ) |
| 304A | NFX CAISO SP-15 Hub Day-Ahead Peak Mini Financial Futures – 5 MW (SPZQ) |
| 304B | NFX CAISO SP-15 Hub Day-Ahead Peak Mini Financial Futures – 1 MW (SPVQ) |
| 305 | NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Financial Futures (NOPQ) |
| 305A | NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures (NOMQ) |
| 305B  | NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (NONQ) |
| 306 | NFX ISO-NE Massachusetts Hub Day-Ahead Peak Financial Futures (NEPQ) |
| 306A | NFX ISO-NE Massachusetts Hub Day-Ahead Peak Mini Financial Futures – 5 MW (NMMQ) |
| 306B | NFX ISO-NE Massachusetts Hub Day-Ahead Peak Mini Financial Futures – 1 MW (NEMQ) |
| 307 | NFX MISO Indiana Hub Real-Time Off-Peak Financial Futures (CPOQ) |
| 307A | NFX MISO Indiana Hub Real-Time Off-Peak Financial Mini Futures (CPMQ) |
| 307B | NFX MISO Indiana Hub Real-Time Off-Peak Financial Mini Futures - 1MWH (CPNQ) |
| 308 | NFX MISO Indiana Hub Real-Time Peak Financial Futures (CINQ) |
| 308A | NFX MISO Indiana Hub Real-Time Peak Mini Financial Futures – 5 MW (MCHQ) |
| 308B | NFX MISO Indiana Hub Real-Time Peak Mini Financial Futures – 1 MW (MCGQ) |
| 309 | NFX PJM AEP Dayton Hub Real-Time Off-Peak Financial Futures (AODQ) |
| 309A | NFX PJM AEP Dayton Hub Real-Time Off-Peak Financial Mini Futures (AOMQ) |
| 309B | NFX PJM AEP Dayton Hub Real-Time Off-Peak Financial Mini Futures - 1MWH (AONQ) |
| 310 | NFX PJM AEP Dayton Hub Real-Time Peak Financial Futures (MSOQ) |
| 310A | NFX PJM AEP Dayton Hub Real-Time Peak Mini Financial Futures – 5 MW (MSSQ) |
| 310B | NFX PJM AEP Dayton Hub Real-Time Peak Mini Financial Futures – 1 MW (MSTQ) |
| 311 | NFX PJM Northern Illinois Hub Real-Time Off-Peak Financial Futures (NIOQ) |
| 311A | NFX PJM Northern Illinois Hub Real-Time Off-Peak Mini Financial Futures (NIMQ) |
| 311B | NFX PJM Northern Illinois Hub Real-Time Off-Peak Mini Financial Futures - 1MWH (NINQ) |
| 312 | NFX PJM Northern Illinois Hub Real-Time Peak Financial Futures (PNLQ) |
| 312A | NFX PJM Northern Illinois Hub Real-Time Peak Mini Financial Futures – 5 MW (PNQQ) |
| 312B | NFX PJM Northern Illinois Hub Real-Time Peak Mini Financial Futures – 1 MW (PNPQ) |
| 313 | RESERVED |
| 314 | RESERVED |
| 315 | NFX PJM Western Hub Real-Time Off-Peak Financial Futures (OPJQ) |
| 315A | NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures (OPKQ) |
| 315B | NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures - 1MWH (OPNQ) |
| 316 | NFX PJM Western Hub Real-Time Peak Financial Futures (PJMQ) |
| 316A | NFX PJM Western Hub Real-Time Peak Mini Financial Futures – 5 MW (PMJQ) |
| 316B | NFX PJM Western Hub Real-Time Peak Mini Financial Futures – 1 MW (PMIQ) |
| 316C | NFX Options on NFX PJM Western Hub Real-Time Peak Financial Futures (PJOQ) |
| 317 | NFX ERCOT North 345 KV Hub Real-Time Peak Financial Futures (ERNQ) |
| 317A | NFX ERCOT North 345 KV Hub Real-Time Peak Mini Financial Futures - 5MW (ENMQ) |
| 317B | NFX ERCOT North 345 KV Hub Real-Time Peak Mini Financial Futures - 1MW (ENSQ) |
| 318 | NFX ERCOT Houston 345 KV Hub Real-Time Peak Financial Futures (ERHQ) |
| 318A | NFX ERCOT Houston 345 KV Hub Real-Time Peak Mini Financial Futures - 5MW (EHMQ) |
| 318B | NFX ERCOT Houston 345 KV Hub Real-Time Peak Mini Financial Futures - 1MW (EHSQ) |
| 319 | NFX ERCOT South 345 KV Hub Real-Time Peak Financial Futures (ERSQ) |
| 319A | NFX ERCOT South 345 KV Hub Real-Time Peak Mini Financial Futures - 5MW (ESMQ) |
| 319B | NFX ERCOT South 345 KV Hub Real-Time Peak Mini Financial Futures - 1MW (ESSQ) |
| 320 | NFX ERCOT West 345 KV Hub Real-Time Peak Financial Futures (ERWQ) |
| 320A | NFX ERCOT West 345 KV Hub Real-Time Peak Mini Financial Futures - 5MW (EWMQ) |
| 320B | NFX ERCOT West 345 KV Hub Real-Time Peak Mini Financial Futures - 1MW (EWSQ) |
| 321 | NFX ERCOT North 345 KV Hub Real-Time Off-Peak Financial Futures (NEBQ) |
| 321A | NFX ERCOT North 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 5MWH (NHMQ) |
| 321B | NFX ERCOT North 345 KV Hub Real-Time Off-Peak Mini Financial Futures – 1MWH (NHNQ) |
| 322 | NFX ERCOT Houston 345 KV Hub Real-Time Off-Peak Financial Futures (HEBQ) |
| 322A | NFX ERCOT Houston 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 5MWH (HHMQ) |
| 322B | NFX ERCOT Houston 345 KV Hub Real-Time Off-Peak Mini Financial Futures – 1MWH (HHNQ) |
| 323 | NFX ERCOT South 345 KV Hub Real-Time Off-Peak Financial Futures (SEBQ) |
| 323A | NFX ERCOT South 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 5MWH (SHMQ) |
| 323B | NFX ERCOT South 345 KV Hub Real-Time Off-Peak Mini Financial Futures – 1MWH (SHNQ) |
| 324 | NFX ERCOT West 345 KV Hub Real-Time Off-Peak Financial Futures (WEBQ) |
| 324A | NFX ERCOT West 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 5MWH (WHMQ) |
| 324B | NFX ERCOT West 345 KV Hub Real-Time Off-Peak Mini Financial Futures – 1MWH (WHNQ)  |

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**Chapter 316C NFX Options on NFX PJM Western Hub Real-Time Peak Financial Futures (PJOQ)**

**316C.01 Unit of Trading**

The unit of trading for one contract is one futures contract which is 800 MWh.

**316C.02 Nature of NFX Options on NFX PJM Western Hub Real-Time Peak Financial Futures.**

A put or call option traded on the Exchange represents an option to assume a short or long position in one NFX PJM Western Hub Real-Time Peak Financial Futures (PJMQ) 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 contract, which shall be deemed the contract price for such futures contract.

**316C.03 Contract Months and Expiration Date**

The Exchange may list for trading monthly contracts for the current year and the next two consecutive calendar years. A contract shall expire at 11:59 PM EPT on the last trading day.

**316C.04 Exercise Prices**

On the first business day of trading in an options contract month, the Exchange will list a minimum of five exercise prices in increments of $1.00 per MWh 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 PJM Western Hub Real-Time Peak Financial Futures (PJMQ) contract in the corresponding contract month rounded to the nearest $1.00 increment strike price. Thereafter, on any business day prior to the expiration of the option: (i) new consecutive one dollar increment strike prices for both puts and calls will be added such that at all times there will be at least five one dollar increment strike prices above and below the at-the-money strike price available for trading in all options contract months. The Exchange may list $.50 increment strike prices from time to time.

**316C.05 Exercise Style**

The option 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.

**316C.06 Last Trading Day**

Trading for a particular contract month shall cease on the second business day prior to the first calendar day of the contract month. Trading ceases at 2:30 PM EPT on the last trading day.

**316C.07 Prices and Minimum Increments**

Prices are quoted in U.S. dollars and cents per MWh. The minimum trading increment is $0.01 per MWh or $8.00 per contract.

**316C.08 Daily Settlement Prices**

Pursuant to Chapter V, Section III, the daily settlement price shall be determined by NFX at 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. 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.

**316C.09 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.

**316C.10 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 10 contracts and the Reporting Window shall be 15 minutes.

**316C.11 Order Price Limit Protection**

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

**316C.12 Non-Reviewable Range**

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

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