**Exhibit 1 to SR-NFX-2018-19**

New language is underlined.

**Rulebook Appendix A - Listed Contracts**

**\* \* \* \* \***

**Chapter 2002 U.S. 2-YR DV01 Treasury Futures**

**\* \* \* \* \***

**2002.04 Last Trading Day**

Trading in an expiring contract month terminates on the last day of the contract month which is both an NFX trading day and an NFI trading day. Trading ceases at 3:00 PM EPT on the Last Trading Day.

\* \* \* \* \*

**2002.06 Final and Daily Settlement and Settlement Prices**

\* \* \* \* \*

(b) (i)  **QWAP.** Pursuant to Chapter V, Section III, the daily settlement price shall be the Quality Weighted Average Price (“QWAP”), which shall be determined by reference to the Yield-Derived Price of best bids, best offers and executed transactions in the corresponding U.S. DV01 Treasury Note futures on the Nasdaq Futures, Inc. (NFX) trading system order book during the settlement period for the contract (the “Settlement Period”) every day except the Last Trading Day for the contract month.  For the avoidance of doubt, only the Yield-Derived Price associated with displayed orders on the NFX Order Book and executed transactions associated with those displayed orders shall be included in calculation of the final settlement price.  If the QWAP cannot be calculated due to the absence of bids, offers and executed transactions required to complete that calculation, the daily settlement price shall be determined in accordance with subsection (d) below.

(ii) **Calculation of QWAP**.  The QWAP shall be the Initial Sum divided by three and common rounded to the nearest .002, where the Initial Sum is the sum of (1) two times the volume weighted average Yield-Derived Price of executed transactions occurring during the Settlement Period, and (2) the Continuous Time Average of the Weighted Midpoint of the best bid Yield-Derived Price and the best offer Yield-Derived Price observed on NFX during the Settlement Period; provided, however, that if no executed transactions occur during the Settlement Period, the QWAP will equal the amount specified in subsection (b)(ii)(2) above, common rounded to the nearest .002.

(iii) **Calculation of the Weighted Midpoint.**  The Weighted Midpoint of each best Yield-Derived Price bid and the best Yield-Derived Price offer observed on NFX during the Settlement Period, shall be (1) the size of the best Yield-Derived Price offer multiplied by the best Yield-Derived Price bid plus the size of the best Yield Derived Price bid multiplied by the best Yield-Derived Price offer, divided by (2) the sum of the sizes of that best Yield-Derived Price bid and that best Yield-Derived Price offer.

(iv) **Calculation of the Continuous Time Average of the Weighted Midpoint.**   The Continuous Time Average of the Weighted Midpoint shall be the pro rata average of all observed Weighted Midpoints based on the period of time, as a percentage of the Settlement Period, that each Weighted Midpoint remains unchanged.  If during any portion of the Settlement Period there is an absence of bids or offers, that portion of time shall not be included for purposes of calculating the Continuous Time Average of the Weighted Midpoint under this subsection (c)(iv).

(v) **Settlement Period.**  The Settlement Period for the contract shall be 2:59 – 3:00 PM EPT every trading day except the Last Trading Day, provided, however, that in the event of an early close of trading on NFI, the Settlement Period shall be a one minute period during the NFI trading day announced in advance by NFX in a Futures Trader Alert.

\* \* \* \* \*

(d) If the daily settlement price described in (b) above or the final settlement price described in (c) above is unavailable, or if the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the Exchange may in its sole discretion establish a daily settlement price or final settlement price that it deems to be a fair and reasonable reflection of the market; provided, however, that this procedure shall not apply if the daily settlement price or the final settlement price is determined in accordance with the Rules and By-Laws of the Clearing Corporation.

**\* \* \* \* \***

**2002.08 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 ten contracts and the Reporting Window shall be fifteen minutes.

**\* \* \* \* \***

**2002.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from four basis points (.04) above and below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**2002.11 Order Type Exceptions.**

The NFX trading system will not accept Tailor Made Combination Orders nor will it generate Implied Orders in U.S. 2-YR DV01 Treasury Futures.

**\* \* \* \* \***

**Chapter 2005 U.S. 5-YR DV01 Treasury Futures**

**\* \* \* \* \* \***

**2005.04 Last Trading Day**

Trading in an expiring contract month terminates on the last day of the contract month which is both an NFX trading day and an NFI trading day. Trading ceases at 3:00 PM EPT on the Last Trading Day.

\* \* \* \* \*

**2005.06 Final and Daily Settlement and Settlement Prices**

\* \* \* \* \*

(b) (i)  **QWAP.** Pursuant to Chapter V, Section III, the daily settlement price shall be the Quality Weighted Average Price (“QWAP”), which shall be determined by reference to the Yield-Derived Price of best bids, best offers and executed transactions in the corresponding U.S. DV01 Treasury Note futures on the Nasdaq Futures, Inc. (NFX) trading system order book during the settlement period for the contract (the “Settlement Period”) every day except the Last Trading Day for the contract month.  For the avoidance of doubt, only the Yield-Derived Price associated with displayed orders on the NFX Order Book and executed transactions associated with those displayed orders shall be included in calculation of the final settlement price.  If the QWAP cannot be calculated due to the absence of bids, offers and executed transactions required to complete that calculation, the daily settlement price shall be determined in accordance with subsection (d) below.

(ii) **Calculation of QWAP**.  The QWAP shall be the Initial Sum divided by three and common rounded to the nearest .001, where the Initial Sum is the sum of (1) two times the volume weighted average Yield-Derived Price of executed transactions occurring during the Settlement Period, and (2) the Continuous Time Average of the Weighted Midpoint of the best bid Yield-Derived Price and the best offer Yield-Derived Price observed on NFX during the Settlement Period; provided, however, that if no executed transactions occur during the Settlement Period, the QWAP will equal the amount specified in subsection (b)(ii)(2) above, common rounded to the nearest .001.

(iii) **Calculation of the Weighted Midpoint.**  The Weighted Midpoint of each best Yield-Derived Price bid and the best Yield-Derived Price offer observed on NFX during the Settlement Period, shall be (1) the size of the best Yield-Derived Price offer multiplied by the best Yield-Derived Price bid plus the size of the best Yield Derived Price bid multiplied by the best Yield-Derived Price offer, divided by (2) the sum of the sizes of that best Yield-Derived Price bid and that best Yield-Derived Price offer.

(iv) **Calculation of the Continuous Time Average of the Weighted Midpoint.**   The Continuous Time Average of the Weighted Midpoint shall be the pro rata average of all observed Weighted Midpoints based on the period of time, as a percentage of the Settlement Period, that each Weighted Midpoint remains unchanged.  If during any portion of the Settlement Period there is an absence of bids or offers, that portion of time shall not be included for purposes of calculating the Continuous Time Average of the Weighted Midpoint under this subsection (c)(iv).

(v) **Settlement Period.**  The Settlement Period for the contract shall be 2:59 – 3:00 PM EPT every trading day except the Last Trading Day, provided, however, that in the event of an early close of trading on NFI, the Settlement Period shall be a one minute period during the NFI trading day announced in advance by NFX in a Futures Trader Alert.

\* \* \* \* \*

 (d) If the daily settlement price described in (b) above or the final settlement price described in (c) above is unavailable, or if the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the Exchange may in its sole discretion establish a daily settlement price or final settlement price that it deems to be a fair and reasonable reflection of the market; provided, however, that this procedure shall not apply if the daily settlement price or the final settlement price is determined in accordance with the Rules and By-Laws of the Clearing Corporation.

\* \* \* \* \*

**2005.08 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 ten contracts and the Reporting Window shall be fifteen minutes.

**\* \* \* \* \***

**2005.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from eight basis points (.08) above and below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**2005.11 Order Type Exceptions.**

The NFX trading system will not accept Tailor Made Combination Orders nor will it generate Implied Orders in U.S. 5-YR DV01 Treasury Futures.

\* \* \* \* \*

**Chapter 2010 U.S. 10-YR DV01 Treasury Futures**

**\* \* \* \* \***

**2010.04 Last Trading Day**

Trading in an expiring contract month terminates on the 15th day of the contract month or, if the 15th day of the contract month is not an NFX trading day and an NFI trading day, on the previous day which is an NFX trading day and an NFI trading day. Trading ceases at 3:00 PM EPT on the Last Trading Day.

**\* \* \* \* \***

**2010.06 Final and Daily Settlement and Settlement Prices**

\* \* \* \* \*

(b) (i)  **QWAP.** Pursuant to Chapter V, Section III, the daily settlement price shall be the Quality Weighted Average Price (“QWAP”), which shall be determined by reference to the Yield-Derived Price of best bids, best offers and executed transactions in the corresponding U.S. DV01 Treasury Note futures on the Nasdaq Futures, Inc. (NFX) trading system order book during the settlement period for the contract (the “Settlement Period”) every day except the Last Trading Day for the contract month.  For the avoidance of doubt, only the Yield-Derived Price associated with displayed orders on the NFX Order Book and executed transactions associated with those displayed orders shall be included in calculation of the final settlement price.  If the QWAP cannot be calculated due to the absence of bids, offers and executed transactions required to complete that calculation, the daily settlement price shall be determined in accordance with subsection (d) below.

(ii) **Calculation of QWAP**.  The QWAP shall be the Initial Sum divided by three and common rounded to the nearest .001, where the Initial Sum is the sum of (1) two times the volume weighted average Yield-Derived Price of executed transactions occurring during the Settlement Period, and (2) the Continuous Time Average of the Weighted Midpoint of the best bid Yield-Derived Price and the best offer Yield-Derived Price observed on NFX during the Settlement Period; provided, however, that if no executed transactions occur during the Settlement Period, the QWAP will equal the amount specified in subsection (b)(ii)(2) above, common rounded to the nearest .001.

(iii) **Calculation of the Weighted Midpoint.**  The Weighted Midpoint of each best Yield-Derived Price bid and the best Yield-Derived Price offer observed on NFX during the Settlement Period, shall be (1) the size of the best Yield-Derived Price offer multiplied by the best Yield-Derived Price bid plus the size of the best Yield Derived Price bid multiplied by the best Yield-Derived Price offer, divided by (2) the sum of the sizes of that best Yield-Derived Price bid and that best Yield-Derived Price offer.

(iv) **Calculation of the Continuous Time Average of the Weighted Midpoint.**   The Continuous Time Average of the Weighted Midpoint shall be the pro rata average of all observed Weighted Midpoints based on the period of time, as a percentage of the Settlement Period, that each Weighted Midpoint remains unchanged.  If during any portion of the Settlement Period there is an absence of bids or offers, that portion of time shall not be included for purposes of calculating the Continuous Time Average of the Weighted Midpoint under this subsection (c)(iv).

(v) **Settlement Period.**  The Settlement Period for the contract shall be 2:59 – 3:00 PM EPT every trading day except the Last Trading Day, provided, however, that in the event of an early close of trading on NFI, the Settlement Period shall be a one minute period during the NFI trading day announced in advance by NFX in a Futures Trader Alert.

\* \* \* \* \*

(d) If the daily settlement price described in (b) above or the final settlement price described in (c) above is unavailable, or if the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the Exchange may in its sole discretion establish a daily settlement price or final settlement price that it deems to be a fair and reasonable reflection of the market; provided, however, that this procedure shall not apply if the daily settlement price or the final settlement price is determined in accordance with the Rules and By-Laws of the Clearing Corporation.

\* \* \* \* \*

**2010.08 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 ten contracts and the Reporting Window shall be fifteen minutes.

\* \* \* \* \*

**2010.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from ten basis points (.10) above and below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**2010.11 Order Type Exceptions.**

The NFX trading system will not accept Tailor Made Combination Orders nor will it generate Implied Orders in U.S. 10-YR DV01 Treasury Futures.

\* \* \* \* \*

**Chapter 2030 U.S. 30-YR DV01 Treasury Futures**

**\* \* \* \* \***

**2030.04 Last Trading Day**

Trading in an expiring contract month terminates on the 15th day of the contract month or, if the 15th day of the contract month is not an NFX trading day and an NFI trading day, on the previous day which is an NFX trading day and an NFI trading day. Trading ceases at 3:00 PM EPT on the Last Trading Day.

\* \* \* \* \*

**2030.06 Final and Daily Settlement and Settlement Prices**

**\* \* \* \* \***

 (b) (i)  **QWAP.** Pursuant to Chapter V, Section III, the daily settlement price shall be the Quality Weighted Average Price (“QWAP”), which shall be determined by reference to the Yield-Derived Price of best bids, best offers and executed transactions in the corresponding U.S. DV01 Treasury Note futures on the Nasdaq Futures, Inc. (NFX) trading system order book during the settlement period for the contract (the “Settlement Period”) every day except the Last Trading Day for the contract month.  For the avoidance of doubt, only the Yield-Derived Price associated with displayed orders on the NFX Order Book and executed transactions associated with those displayed orders shall be included in calculation of the final settlement price.  If the QWAP cannot be calculated due to the absence of bids, offers and executed transactions required to complete that calculation, the daily settlement price shall be determined in accordance with subsection (d) below.

(ii) **Calculation of QWAP**.  The QWAP shall be the Initial Sum divided by three and common rounded to the nearest .001, where the Initial Sum is the sum of (1) two times the volume weighted average Yield-Derived Price of executed transactions occurring during the Settlement Period, and (2) the Continuous Time Average of the Weighted Midpoint of the best bid Yield-Derived Price and the best offer Yield-Derived Price observed on NFX during the Settlement Period; provided, however, that if no executed transactions occur during the Settlement Period, the QWAP will equal the amount specified in subsection (b)(ii)(2) above, common rounded to the nearest .001.

(iii) **Calculation of the Weighted Midpoint.**  The Weighted Midpoint of each best Yield-Derived Price bid and the best Yield-Derived Price offer observed on NFX during the Settlement Period, shall be (1) the size of the best Yield-Derived Price offer multiplied by the best Yield-Derived Price bid plus the size of the best Yield Derived Price bid multiplied by the best Yield-Derived Price offer, divided by (2) the sum of the sizes of that best Yield-Derived Price bid and that best Yield-Derived Price offer.

(iv) **Calculation of the Continuous Time Average of the Weighted Midpoint.**   The Continuous Time Average of the Weighted Midpoint shall be the pro rata average of all observed Weighted Midpoints based on the period of time, as a percentage of the Settlement Period, that each Weighted Midpoint remains unchanged.  If during any portion of the Settlement Period there is an absence of bids or offers, that portion of time shall not be included for purposes of calculating the Continuous Time Average of the Weighted Midpoint under this subsection (c)(iv).

(v) **Settlement Period.**  The Settlement Period for the contract shall be 2:59 – 3:00 PM EPT every trading day except the Last Trading Day, provided, however, that in the event of an early close of trading on NFI, the Settlement Period shall be a one minute period during the NFI trading day announced in advance by NFX in a Futures Trader Alert.

\* \* \* \* \*

(d) If the daily settlement price described in (b) above or the final settlement price described in (c) above is unavailable, or if the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the Exchange may in its sole discretion establish a daily settlement price or final settlement price that it deems to be a fair and reasonable reflection of the market; provided, however, that this procedure shall not apply if the daily settlement price or the final settlement price is determined in accordance with the Rules and By-Laws of the Clearing Corporation.

\* \* \* \* \*

**2030.08 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 ten contracts and the Reporting Window shall be fifteen minutes.

\* \* \* \* \*

**2030.10 Non-Reviewable Range**

For purposes of Chapter V, Section 5, the non-reviewable range shall be from ten basis points (.10) above and below the true market price for the Contract as set forth in the Exchange's Error Trade Policy.

**2030.11 Order Type Exceptions.**

The NFX trading system will not accept Tailor Made Combination Orders nor will it generate Implied Orders in U.S. 30-YR DV01 Treasury Futures.

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