

Exhibit 2 to SR-NFX-2018-18 -- Rulebook Appendix B: Table of Position Limits, Position Accountability Levels and Large Trader Reporting
RULEBOOK APPENDIX B

NFX Rulebook Appendix A Chapter #	Contract Name	Ticker Symbol	Contract Size	Unit of Trading	Type	Settlement	Group	Diminishing Balance Contract	Exchange Reporting Level	SPOT-MONTH				Initial Spot Month Limit (in Net Futures Equivalents) Leg (1)/ Leg (2)	Initial Spot-Month Limit Effective Date	Single Month Aggregate Into Futures Equivalent Leg (1)
										Spot-Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month Aggregate Into Futures Equivalent Leg (2)	Spot-Month Aggregate Into Ratio Leg (1)	Spot-Month Aggregate Into Ratio Leg (2)			
Interest Rate Products																
2002	Nasdaq U.S. 2-YR DV01 Treasury Futures	TUDV	1,000,000	UST DV01	Futures	Financially Settled Futures	Interest Rate		200	TUDV			750	6,000	Close of trading 10 business days prior to the last day of trading in the expiring contract month	TUDV
2005	Nasdaq U.S. 5-YR DV01 Treasury Futures	FVDV	1,000,000	UST DV01	Futures	Financially Settled Futures	Interest Rate		200	FVDV			750	8,500	Close of trading 10 business days prior to the last day of trading in the expiring contract month	FVDV
2010	Nasdaq U.S. 10-YR DV01 Treasury Futures	TYDX	1,000,000	UST DV01	Futures	Financially Settled Futures	Interest Rate		200	TYDX			750	7,000	Close of trading 10 business days prior to the last day of trading in the expiring contract month	TYDX
2030	Nasdaq U.S. 30-YR DV01 Treasury Futures	USDV	1,000,000	UST DV01	Futures	Financially Settled Futures	Interest Rate		150	USDV			1,000	3,000	Close of trading 10 business days prior to the last day of trading in the expiring contract month	USDV

