**Exhibit 1 to SR-NFX-2018-46**

New language is underlined. Deleted language is ~~struck through~~.

**Rulebook Appendix A - Listed Contracts**

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

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

**2002.01 Underlying Interest**

The underlying interest is the dollar value (DV01), assigned by the Exchange at the time of listing for each contract ~~month~~, of a one basis point change in yield of the current On The Run 2-year U.S. Treasury note with a face value of one million dollars having fixed semi-annual coupon payments. ~~All contracts having the same DV01 will be assigned the same base symbol.~~ The contract is a cash settled On The Run U.S. Treasury futures contract expressed as 100 minus the yield of the corresponding 2-year U.S. Treasury note. In the event the On The Run U.S. Treasury note corresponding to a particular contract ~~month~~ is redeemed or is unavailable for trading, all previously issued 2-year fixed principal U.S. Treasury notes having fixed semiannual coupon payments may be referenced for determination of yield for that contract ~~month~~. The multiplier is 100 times the DV01 for the contract ~~month~~.

**2002.02 Listing Schedule for Contract ~~Month~~s**

All U.S. 2-YR DV01 Treasury Futures contracts shall have a single expiration rather than multiple contract months. The Exchange may list for trading up to 3 U.S. 2-YR DV01 Treasury Futures contracts expiring in consecutive months. ~~The Exchange may list for trading up to 12 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.~~ Each listing date for a contract ~~month~~ will be specified in a Futures Trader Alert, which will also identify the ~~base~~ trading symbol and DV01 for that contract ~~month~~. Each contract will be identified by a unique trading symbol which will not depend upon the contract’s DV01 and which will be included in the official name of the contract. For purposes of determining compliance with position limits, contracts with identical DV01’s will be aggregated. A table identifying each currently listed contract will be maintained on the Exchange’s website.

**2002.03 Prices and Minimum Increments**

Prices are quoted in Yield-Derived Price, which is 100 minus the yield on the corresponding 2-year U.S. Treasury note expressed as a percentage. (For example, a yield of 2.065 percent shall be expressed as a Yield-Derived Price of 97.935.) The minimum increment is two tenths of a basis point (.002). The minimum increment is equivalent to two tenths of the contract ~~month~~ DV01.

**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.

**2002.05 Final Settlement Date**

The final settlement date for any contract ~~month~~ shall be the next 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.

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

(a) No change.

(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) – (v) No change.

(c) (i) **Closing QWAP.** Pursuant to Chapter V, Section III, the final settlement price shall be the Closing Quality Weighted Average Price ("Closing QWAP"), which shall be determined by reference to the yield of best bids, best offers, and executed transactions on the corresponding On The Run U.S. Treasury note for the contract ~~month~~ occurring on NFI, exclusive of block trades or any trades not visible on the NFI Order Book, during the closing settlement period for the contract (the "Closing Settlement Period") on the Last Trading Day for the contract ~~month~~. The Closing QWAP shall be 100 minus the Reference Amount. For the avoidance of doubt, only the yield associated with displayed orders on the NFI Order Book and executed transactions associated with those displayed orders shall be included in calculation of the final settlement price. If the Reference Amount cannot be calculated due to the absence of bids, offers and executed transactions required to complete that calculation, the final settlement price shall be determined in accordance with subsection (d) below.

(ii) – (v) No change.

(d) No change.

**2002.07 – 2002.12** No change.

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

**2005.01 Underlying Interest**

The underlying interest is the dollar value (DV01), assigned by the Exchange at the time of listing for each contract ~~month~~, of a one basis point change in yield of the current On The Run 5-year US Treasury note with a face value of one million dollars having fixed semi-annual coupon payments. ~~All contracts having the same DV01 will be assigned the same base symbol.~~ The contract is a cash settled On The Run U.S. Treasury futures contract expressed as 100 minus the yield of the corresponding 5-year U.S. Treasury note. In the event the On The Run U.S. Treasury note corresponding to a particular contract ~~month~~ is redeemed or is unavailable for trading, all previously issued 5-year fixed principal U.S. Treasury notes having fixed semi-annual coupon payments may be referenced for determination of yield for that contract ~~month~~. The multiplier is 100 times the DV01 for the contract ~~month~~.

**2005.02 Listing Schedule for Contract ~~Month~~s**

All U.S. 5-YR DV01 Treasury Futures contracts shall have a single expiration rather than multiple contract months. The Exchange may list for trading up to 3 U.S. 5-YR DV01 Treasury Futures contracts expiring in consecutive months. ~~The Exchange may list for trading up to 12 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.~~ Each listing date for a contract ~~month~~ will be specified in a Futures Trader Alert, which will also identify the ~~base~~ trading symbol and DV01 for that contract ~~month~~. Each contract will be identified by a unique trading symbol which will not depend upon the contract’s DV01 and which will be included in the official name of the contract. For purposes of determining compliance with position limits, contracts with identical DV01’s will be aggregated. A table identifying each currently listed contract will be maintained on the Exchange’s website.

**2005.03 Prices and Minimum Increments**

Prices are quoted in Yield-Derived Price, which is 100 minus the yield on the corresponding 5-year U.S. Treasury note expressed as a percentage. (For example, a yield of 2.065 percent shall be expressed as a Yield-Derived Price of 97.935.)The minimum increment is one tenth basis point (.001). The minimum increment is equivalent to one tenth of the contract ~~month~~ DV01.

**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.

**2005.05 Final Settlement Date**

The final settlement date for any contract ~~month~~ shall be the next 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.

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

(a) No change.

(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) – (v) No change.

(c) (i) **Closing QWAP.** Pursuant to Chapter V, Section III, the final settlement price shall be the Closing Quality Weighted Average Price ("Closing QWAP"), which shall be determined by reference to the yield of best bids, best offers, and executed transactions on the corresponding On The Run U.S. Treasury note for the contract ~~month~~ occurring on NFI, exclusive of block trades or any trades not visible on the NFI Order Book, during the closing settlement period for the contract (the "Closing Settlement Period") on the Last Trading Day for the contract ~~month~~. The Closing QWAP shall be 100 minus the Reference Amount. For the avoidance of doubt, only the yield associated with displayed orders on the NFI Order Book and executed transactions associated with those displayed orders shall be included in calculation of the final settlement price. If the Reference Amount cannot be calculated due to the absence of bids, offers and executed transactions required to complete that calculation, the final settlement price shall be determined in accordance with subsection (d) below.

(ii) – (v) No change.

(d) No change.

**2005.07 – 2005.12 No change.**

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

**2010.01 Underlying Interest**

The underlying interest is the dollar value (DV01), assigned by the Exchange at the time of listing for each contract ~~month~~, of a one basis point change in yield of the current On The Run 10-year US Treasury note with a face value of one million dollars having fixed semi-annual coupon payments. ~~All contracts having the same DV01 will be assigned the same base symbol.~~ The contract is a cash settled On The Run U.S. Treasury futures contract expressed as 100 minus the yield of the corresponding 10-year U.S. Treasury note. In the event the On The Run U.S. Treasury note corresponding to a particular contract ~~month~~ is redeemed or is unavailable for trading, all previously issued 10-year fixed principal US Treasury notes having fixed semiannual coupon payments may be referenced for determination of yield for that contract ~~month~~. The multiplier is 100 times the DV01 for the contract ~~month~~.

**2010.02 Listing Schedule for Contract ~~Month~~s**

All U.S. 10-YR DV01 Treasury Futures contracts shall have a single expiration rather than multiple contract months. The Exchange may list for trading up to 3 U.S. 10-YR DV01 Treasury Futures contracts, to expire at three month intervals in February, May, August and November. ~~The Exchange may list for trading up to 12 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.~~ Each listing date for a contract ~~month~~ will be specified in a Futures Trader Alert, which will also identify the ~~base~~ trading symbol and DV01 for that contract ~~month~~. Each contract will be identified by a unique trading symbol which will not depend upon the contract’s DV01 and which will be included in the official name of the contract. For purposes of determining compliance with position limits, contracts with identical DV01’s will be aggregated. A table identifying each currently listed contract will be maintained on the Exchange’s website.

**2010.03 Prices and Minimum Increments**

Prices are quoted in Yield-Derived Price, which is 100 minus the yield on the corresponding 10-year U.S. Treasury note expressed as a percentage. (For example, a yield of 2.065 percent shall be expressed as a Yield-Derived Price of 97.935.) The minimum increment is one tenth basis point (.001). The minimum increment is equivalent to one-tenth of the contract ~~month~~ DV01.

**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.

**2010.05 Final Settlement Date**

The final settlement date for any contract ~~month~~ shall be the next 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.

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

(a) No change.

(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) – (v) No change.

(c) (i) **Closing QWAP.** Pursuant to Chapter V, Section III, the final settlement price shall be the Closing Quality Weighted Average Price ("Closing QWAP"), which shall be determined by reference to the yield of best bids, best offers, and executed transactions on the corresponding On The Run U.S. Treasury note for the contract ~~month~~ occurring on NFI, exclusive of block trades or any trades not visible on the NFI Order Book, during the closing settlement period for the contract (the "Closing Settlement Period") on the Last Trading Day for the contract ~~month~~. The Closing QWAP shall be 100 minus the Reference Amount. For the avoidance of doubt, only the yield associated with displayed orders on the NFI Order Book and executed transactions associated with those displayed orders shall be included in calculation of the final settlement price. If the Reference Amount cannot be calculated due to the absence of bids, offers and executed transactions required to complete that calculation, the final settlement price shall be determined in accordance with subsection (d) below.

(ii) – (v) No change.

(d) No change.

**2010.07 – 2010.12 No change.**

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

**2030.01 Underlying Interest**

The underlying interest is the dollar value (DV01), assigned by the Exchange at the time of listing for each contract ~~month~~, of a one basis point change in yield of the current On The Run 30-year US Treasury bond with a face value of one million dollars having fixed semi-annual coupon payments. ~~All contracts having the same DV01 will be assigned the same base symbol.~~ The contract is a cash settled On The Run U.S. Treasury futures contract expressed as 100 minus the yield of the corresponding 30-year U.S. Treasury bond. In the event the On The Run U.S. Treasury bond corresponding to a particular contract ~~month~~ is redeemed or is unavailable for trading, all previously issued fixed principal 30-year U.S. Treasury bond having fixed semiannual coupon payments may be referenced for determination of yield for that contract ~~month~~. The multiplier is 100 times the DV01 for the contract ~~month~~.

**2030.02 Listing Schedule for Contract ~~Month~~s**

All U.S. 30-YR DV01 Treasury Futures contracts shall have a single expiration rather than multiple contract months. The Exchange may list for trading up to 3 U.S. 30-YR DV01 Treasury Futures contracts, to expire at three month intervals in February, May, August and November. ~~The Exchange may list for trading up to 12 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.~~ Each listing date for a contract ~~month~~ will be specified in a Futures Trader Alert, which will also identify the ~~base~~ trading symbol and DV01 for that contract ~~month~~. Each contract will be identified by a unique trading symbol which will not depend upon the contract’s DV01 and which will be included in the official name of the contract. For purposes of determining compliance with position limits, contracts with identical DV01’s will be aggregated. A table identifying each currently listed contract will be maintained on the Exchange’s website.

**2030.03 Prices and Minimum Increments**

Prices are quoted in Yield-Derived Price, which is 100 minus the yield on the corresponding 30-year U.S. Treasury bond expressed as a percentage. (For example, a yield of 2.065 percent shall be expressed as a Yield-Derived Price of 97.935.) The minimum increment is one tenth basis point. (.001). The minimum increment is equivalent to one-tenth of the contract ~~month~~ DVO1.

**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.

**2030.05 Final Settlement Date**

The final settlement date for any contract ~~month~~ shall be the next 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.

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

(a) No change.

(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) – (v) No change.

(c) (i) **Closing QWAP.** Pursuant to Chapter V, Section III, the final settlement price shall be the Closing Quality Weighted Average Price ("Closing QWAP"), which shall be determined by reference to the yield of best bids, best offers, and executed transactions on the corresponding On The Run U.S. Treasury note for the contract ~~month~~ occurring on NFI, exclusive of block trades or any trades not visible on the NFI Order Book, during the closing settlement period for the contract (the "Closing Settlement Period") on the Last Trading Day for the contract ~~month~~. The Closing QWAP shall be 100 minus the Reference Amount. For the avoidance of doubt, only the yield associated with displayed orders on the NFI Order Book and executed transactions associated with those displayed orders shall be included in calculation of the final settlement price. If the Reference Amount cannot be calculated due to the absence of bids, offers and executed transactions required to complete that calculation, the final settlement price shall be determined in accordance with subsection (d) below.

(ii) – (v) No change.

(d) No change.

**2030.07 – 2030.12** No change.