



## U.S. Treasury DTCC GCF Repo Index®

### Contract Specifications

Description	A cash settled future based on the U.S. Treasury DTCC GCF Repo Index®
Commodity Code	RPT
Contract Series	24 Consecutive Monthly Contracts
Trading Hours	7:45pm – 5:00pm Eastern (New York) Time, Sunday – Friday. Market pre-open at 7:30pm ET, Sunday – Friday.
Last Trading Day	Last business day of the contract month at 3:00pm New York Time.
Contract Size	Interest on the U.S. Treasury DTCC GCF Repo Index having a face value of \$5,000,000 for one month calculated on a 30-day basis at a rate equal to the average U.S. Treasury DTCC Repo Index® rate for the contract month.
Currency	US Dollars and cents
Trading Price Quotation	100 minus the corresponding average daily U.S. Treasury DTCC GCF Repo Index® rate for the contract month.
Tick Size	First delivery month: Quarter of a Basis Point (\$10.4175) All other delivery months: Half of a Basis Point (\$20.835)
Daily Settlement Price Quotation	One-half of one basis point (0.005) or \$20.835 per contract.
Final Settlement Price Quotation	1/100 of one basis point (0.0001) or \$0.4167 per contract
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products

# Contract Specifications

Final Settlement	In respect of final settlement, the Floating Price will be an interest rate expressed in basis points, rounded to the nearest one-hundredth of a basis point, based on the average U.S. Treasury DTCC GCF Repo Index® rate for the contract month.
Final Payment Date	Final settlement occurs on the last trading day of the contract month.
Business Days	ICE Clear Europe Business Days