



## Mortgage Backed Securities DTCC GCF Repo Index®

### Contract Specifications

Description	A cash settled future based on the Mortgage Backed Securities DTCC GCF Repo Index®
Commodity Code	RPM
Contract Series	12 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 Mortgage Backed Securities 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 Mortgage Backed Securities DTCC Repo Index rate for the contract month.
Currency	US Dollars and cents
Trading Price Quotation	100 minus the corresponding average daily Mortgage Backed Securities 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

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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
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 Mortgage Backed Securities 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