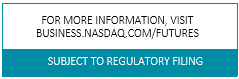
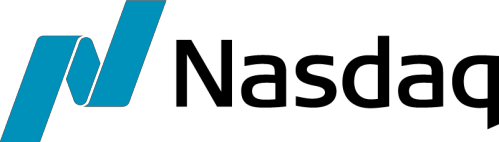
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**U.S. 10-YR DV01 TREASURY FUTURES (TYDK)**

**NASDAQ FUTURES, INC. (NFX) CONTRACT SPECIFICATIONS**

|  |  |
| --- | --- |
| CONTRACT NAME | U.S. 10-YR DV01 Treasury Futures (TYDK) |
| DESCRIPTION | Cash settled On-The-Run 10-YR U.S. Treasury expressed as 100 minus the yield of the corresponding U.S. Treasury Note (UST 10-YR yield 2.985%; 100-2.985 = 97.015). The minimum trading tick increment is $83.00, which is equivalent to one tenth of the dollar value (assigned as $830) of a basis point (DV01) change in yield of the current On-The-Run 10-YR U.S. Treasury. |
| UNDERLYING INTEREST | One hundred times the $830 dollar value (DV01), assigned by the Exchange, of a one basis point change in yield of the current On-The-Run U.S. Treasury security with a face value of $1,000,000 having fixed semi-annual  coupon payments. |
| TICKER SYMBOLS | TYDK |
| CONTRACT MONTHS | May 2019 |
| TRADING HOURS | 7:00 PM to 6:00 PM Eastern Prevailing Time (EPT) Sunday through Friday. |
| TRADING PLATFORM | Nasdaq Futures Inc. (NFX) |
| MINIMUM PRICE INTERVAL DOLLAR VALUE PER TICK | Outright: Fractional Basis Point increments: 0.001  0.002  0.003  2.980% (100-2.980) equals 97.020   2.981% (100-2.981) equals 97.019   2.982% (100-2.982) equals 97.018   2.983% (100-2.983) equals 97.017   2.984% (100-2.984) equals 97.016  UST 10-YR (TYDK) equals [0.001 = $83.00] |
| DAILY SETTLEMENT PRICE | Quality Weighted Average Price (“QWAP”) shall be determined by reference to the Yield-Derived Price of best bids, best offers, and executed transactions in the corresponding U.S. 10-YR DV01 Treasury futures on the Nasdaq Futures, Inc. (NFX) Trading System Order Book during the settlement period for the contract (the  “Settlement Period”) as described in the Daily Settlement section of Chapter 2010 of Rulebook Appendix A. |
| LAST TRADING DAY | 15th day of the contract month if an NFX and NFI trading day, otherwise the preceding NFX and NFI trading day; trading ceases at 3 PM EPT. |
| FINAL SETTLEMENT | Final settlement for contracts held to expiration is by cash settlement in U.S. dollars. |
| FINAL SETTLEMENT DATE | Final Settlement Date is the next business day on which the Options Clearing Corporation is open for settlement following the Last Trading Day. |
| FINAL SETTLEMENT PRICE | Closing Quality Weighted Average Price (“Closing QWAP”) shall be determined by reference to the yield of best bids, best offers, and executed transactions in the corresponding U.S. 10-YR Treasury security on the Nasdaq Fixed Income (NFI) Alternative Trading System Order Book during the settlement period for the contract (the “Closing Settlement Period”) as described in the Final Settlement section of Chapter 2010 of Rulebook Appendix A. The Final Settlement Price shall be calculated on the Last Trading Day. |
| CLEARINGHOUSE | The Options Clearing Corporation |

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