

901. **Specifications for Futures Contracts on Short-Term (~~20~~ Year "9" U.S. Treasury Notes.**

(i) Settlement Prices: The Exchange will base its settlement price recommendations on trading conditions at 2:00 p.m. except that:

- (i) On the last day of trading in a delivery month the settlement price recommendation for that delivery month will be based on conditions in that contract at the close of trading; or
- (ii) *If the Exchange alters its Trading Session, the Exchange may change the time for determining the settlement price.*

902. **Specifications for Futures Contracts on Medium-Term ("5 Year") U.S. Treasury Notes.**

(i) Settlement Prices: The Exchange will base its settlement price recommendations on trading conditions at 2:00 p.m. except that:

- i. On the last day of trading in a delivery month the settlement price recommendation for that delivery month will be based on conditions in that contract at the close of trading; or
- ii. *If the Exchange alters its Trading Session, the Exchange may change the time for determining the settlement price.*

903. **Specifications for Futures Contracts on Long-Term ("10 Year") U.S. Treasury Notes.**

(i) Settlement Prices: The Exchange will base its settlement price recommendations on trading conditions at 2:00 p.m. except that:

- i. On the last day of trading in a delivery month the settlement price recommendation for that delivery month will be based on conditions in that contract at the close of trading; or
- ii. *If the Exchange alters its Trading Session, the Exchange may change the time for determining the settlement price.*

904. **Specifications for Futures Contracts on Long-Term ("30 Year") U.S. Treasury Bonds.**

i. Settlement Prices: The Exchange will base its settlement price recommendations on trading conditions at 2:00 p.m. except that:

- i. On the last day of trading in a delivery month the settlement price recommendation for that delivery month will be based on conditions in that contract at the close of trading; or
- ii. *If the Exchange alters its Trading Session, the Exchange may change the time for determining the settlement price.*

905. Specifications for Options on Short-Term U.S. Treasury Note Futures.

- (j) Settlement Prices: The Exchange will base its settlement price recommendations on trading conditions at 2:00 p.m. *unless the Exchange alters its Trading Session, in which event the Exchange may change the time for determining the settlement price.*

906. Specifications for Options on Medium-Term U.S. Treasury Note Futures.

- (j) Settlement Prices: The Exchange will base its settlement price recommendations on trading conditions at 2:00 p.m. *unless the Exchange alters its Trading Session, in which event the Exchange may change the time for determining the settlement price.*

907. Specifications for Options on Long-Term U.S. Treasury Note Futures

- (j) Settlement Prices: The Exchange will base its settlement price recommendations on trading conditions at 2:00 p.m. *unless the Exchange alters its Trading Session, in which event the Exchange may change the time for determining the settlement price.*

908. Specifications for Options on Long-Term U.S. Treasury Bond Futures

- Settlement Prices: The Exchange will base its settlement price recommendations on trading conditions at 2:00 p.m. *unless the Exchange alters its Trading Session, in which event the Exchange may change the time for determining the settlement price.*