

DARI Contract Tables

Table 1		
Trading Days prior to Final Settlement	Contract Premium and Original Margin per Contract	Per Contract Exchange Fee
7 or more	\$1.00	\$0.02
6	\$1.25	\$0.03
5	\$1.50	\$0.04
4	\$1.75	\$0.05
3	\$2.00	\$0.06
2	\$2.25	\$0.08
1	\$2.50	\$0.10

Table 2			
	Final Settlement DARI Index Value		
Strike Level	0.00"	0.01" to 0.24"	0.25" or more
0.00"	1.00	0.01	0.01
0.01"	0.01	1.00	Subtract Strike Level From DARI Index then use Table 3. For Strike Level 0.01", add 0.01 to difference.
0.25" or more	0.01	0.01	

Table 3		
	Subtract Strike Level from DARI	DARI Conversion Factor
Final Settlement DARI Index minus Strike Level (Add 0.1 for Strike 0.1)	Strike is Above	0.01
	0.00" to 0.24"	1.00
	0.25" to 0.49"	0.50
	0.50" to 0.74"	0.33
	0.75" to 0.99"	0.25
	1.00" to 1.24"	0.20
	1.25" to 1.49"	0.16
	1.50" to 1.74"	0.14
	1.75" to 1.99"	0.12
	2.00" to 2.24"	0.11
	2.25" to 2.49"	0.10
	2.50" to 2.74"	0.09
	2.75" to 2.99"	0.08
3.00" or more	0.07	

NOTE: If after applying Table 2 and Table 3 all strikes with Open Interest have a DARI Conversion Factor of 0.01, then the lowest Strike Level (in sequence 0.00, 0.01, 0.25, et al) with Open Interest shall have a DARI Conversion Factor of 1.00 and all other Strike Levels shall have a DARI Conversion Factor of 0.01.