

MSCI Emerging Markets Index Futures

Contract Specifications

Description	The MSCI Emerging Markets Index Futures are cash settled upon expiration. The underlying index is the MSCI Emerging Markets Price Return Index denominated in USD. https://www.msci.com/documents/10199/c0db0a48-01f2-4ba9-ad01-226fd5678
Contract Size	50 USD multiplied by the MSCI Emerging Markets Index level
Contract Series	The twenty nearest quarterly months of the March, June, September and December cycle; plus the three yearly December expiries. The number of months open for trading at a given time shall be determined by the Exchange.
Price Quotation	Index Points, to 3 decimal places
Tick Size	0.100 Index Points (\$5.00 per contract); BIC Trades can be done at 0.001 Index Points
Last Trading Day	Third Friday of the contract month. Trading in the expiring contract ceases at 4:15pm NY time on Last Trading Day.
Contract Symbol	MME
Final Settlement	Cash settlement to the closing value of the MSCI Emerging Markets Index on the Last Trading Day for the contract.
Position Limit	"Position Limit and Position Accountability information for all IFUS products can be found here .
Daily Price Limit	N/A

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Off Exchange Trade Types	Block Trade EFP EFS
Block Trade Minimum	50 contract block threshold on outright, 25 contract threshold on calendar spreads.