



## 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.<br><a href="https://www.msci.com/documents/10199/c0db0a48-01f2-4ba9-ad01-226fd5678">https://www.msci.com/documents/10199/c0db0a48-01f2-4ba9-ad01-226fd5678</a> |
| 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);<br>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 <a href="#">here</a> ."  |
| Daily Price Limit | N/A   |

# Contract Specifications

|                          |   |
|--------------------------|---|
| Off Exchange Trade Types | Block Trade<br>EFP<br>EFS   |
| Block Trade Minimum      | 50 contract block threshold on outright, 25 contract threshold on calendar spreads. |