



MSCI USA Small Cap Index Future

Contract Specifications

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| Description | MSCI USA Index Future |
| Contract Size | \$100 times the MSCI USA Small Cap Index |
| Contract Series | 5 contracts in the March, June, September and December cycle |
| Price Quotation | Index Points, to 3 decimal places |
| Tick Size | 0.100 Index Points(\$10.00 per contract); BIC Trades can be done at 0.001 Index Points |
| Last Trading Day | Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day. |
| Contract Symbol | MUS |
| Final Settlement | Cash settlement to the closing value of the Index on the Last Trading Day for the contract |
| Position Limit | Position Accountability Levels- 20,000 lots in any month Position Limit, All Months Combined - 100,000 lots |
| Daily Price Limit | None. |
| Block Trade Minimum | 5 lot Block Minimum Quantity, 25 contract threshold on calendar spreads. |
| IPL Levels | IPL Amount: 25.00 Index Points Recalc Time and Hold Period: 5 seconds |



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| NCR and RL | NCR 3.00; RL 22.50; CSLOR 2.00 Index Points |
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