

## **MSCI India NTR Index Future**

## **Contract Specifications**

| Description       | MSCI India NTR Index Future  |
|-------------------|--|
| Contract Size     | \$100 times the MSCI India NTR Index   |
| Contract Series   | 5 contracts in the March, June, September and December cycle   |
| Price Quotation   | Index Points, to 3 decimal places  |
| Tick Size         | 0.050 Index Points(\$5.00 per contract);<br>BIC and Block Trades can be done at 0.001 Index Points   |
| Auction Process   | A Daily Auction will be held in this market during the above trading hours. Trading will temporarily close prior to the commencement of the Daily Auction and not re-open until the Daily Auction is complete. All resting orders other than GTC orders will be cancelled when the market closes prior to the commencement of the Daily Auction. More information on Daily Auction times and procedures can be found <a href="here">here</a> . |
| 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   | MIN  |
| Final Settlement  | Cash settlement to the closing value of the MSCI India NTR Index on the Last Trading Day for the contract.   |
| Position Limit    | Position Accountability Level - 10,000 lots in any month<br>Position Limit, All Months Combined - 50,000 lots  |
| Daily Price Limit | None.  |

## **Contract Specifications**

| Block Trade Minimum | 5 lot Block Minimum Quantity, 25 contract threshold on calendar spreads. |
|---------------------|--|
| IPL Levels          | IPL Amount: 10.00 Index Points<br>Recalc Time and Hold Period: 5 seconds |
| NCR and RL          | NCR 1.25; RL 8.00; CSLOR 1.00 Index Points                               |