

MSCI South Africa NTR USD Index Future

Contract Specifications

Description	The MSCI South Africa Net Total Return Index Futures are cash settled upon expiration. The underlying index is the MSCI South Africa Net Total Return Index denominated in USD
	https://www.msci.com/documents/10199/d2021dc7-efe2-4389-981a-f2e2eb5c2
Contract Size	Contract valued at USD 100 per index point
Contract Series	Nearest twelve (12) months in the March, June, September and December quarterly cycle
Price Quotation	Index points
Tick Size	0.001 (USD 0.1)
Last Trading Day	Third Friday of the Delivery Month. Trading in the expiring contract ceases at 16:00 (London time) on the Last Trading Day.
Contract Symbol	MSA
Final Settlement	Cash settlement based on the Exchange Delivery Settlement Price on the Second Business day after the Last Trading Day
Position Limit	N/A
Off Exchange Trade Types	1