

MSCI AC Asia ex Japan NTR Index Future

Contract Specifications

| Description | MSCI AC Asia ex Japan NTR Index Future |
|-------------------------|---|
| Contract Size | \$100 times the AC MSCI Asia ex Japan NTR Index |
| Contract Series | 5 contracts in the March, June, September and December cycle |
| Price Quotation | Index Points, to 3 decimal places |
| Tick Size | 0.100 Index Points(\$10.00 per contract); BIC and Block Trades can be done at 0.001 Index Points |
| Trading Hours | 8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading. |
| 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 | ASI |
| Daily Settlement Window | 15:59 to 16:00 NY time |
| Final Settlement | Cash settlement to the closing value of the MSCI AC Asia ex Japan NTR Index on the Last Trading Day for the contract. |
| Position Limit | Position Accountability Levels - 10,000 lots in any month Position Limit, All Months Combined - 50,000 lots |
| Daily Price Limit | None |

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| Off Exchange Trade Types | EFP, EFS, Block Trade |
|--------------------------|--|
| Block Trade Minimum | 5 lot Block Minimum Quantity |
| IPL Levels | IPL Amount: 15.00 Index Points Recalc Time and Hold Period: 5 seconds |
| NCR and RL | NCR 1.50; RL 12.00; CSLOR 1.00 Index Points |
| Fees | Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side |
| Markers | BIC (Block at Index Close) |