

MSCI USA Selection GTR Index Future

Contract Specifications

Description	The MSCI USA Selection GTR Index Futures are cash settled upon expiration. The underlying index is the MSCI USA Selection Gross Total Return Index denominated in USD. https://www.msci.com/documents/10199/8cfbc6c0-b4c1-4ddf-a8f2-3c0ec1f38dc
Contract Size	USD 100 multiplied by the MSCI USA Selection GTR Index level
Contract Series	5 Quarterly expiries in the Mar, Jun, Sep, Dec cycle
Price Quotation	Index points
Tick Size	0.100 Index Points (\$10) for Central Limit Order Book 0.001 (\$0.10) for Block Trades
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	LFA
Final Settlement	Cash settlement to the closing value of the MSCI USA Selection GTR USD Index on the Last Trading Day for the contract
Position Limit	Position Limit and Position Accountability information for all IFUS products can be found here .
Daily Price Limit	N/A
Off Exchange Trade Types	Block Trade EFP EFS

Contract Specifications

Block Trade Minimum	5
Other Information	View the TIC+ Daily MSCI futures <u>FAQ</u> .