

## **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
Description	Return Index denominated in USD. https://www.msci.com/documents/10199/8cfbc6c0-b4c1-4ddf-a8f2-3c0ec1f38dc
	nttps://www.msci.com/documents/10199/6cibcoco-b4c1-4ddi-a6i2-3coec1136dd
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
HCK SIZE	0.001 (\$0.10) for Block Trades
	Third Friday of the expiration month. Trading in the expiring contract ceases
Last Trading Day	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 <u>here</u> .
Daily Price Limit	N/A
Off Fresh ages Trade Transa	Block Trade
Off Exchange Trade Types	EFP EFS
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## **Contract Specifications**

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