

## **MSCI World Selection NTR Index Future**

## **Contract Specifications**

	The MSCI World Selection NTR Index Futures are cash settled upon
Description	expiration. The underlying index is the MSCI World Selection Net Total
•	Return Index denominated in USD. https://www.msci.com/documents/10199/db88cb95-3bf3-424c-b776-bfdcca67d4
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Contract Size	USD 200 multiplied by the MSCI World Selection NTR Index level
Contract Series	5 Quarterly expiries in the Mar, Jun, Sep, Dec cycle
Price Quotation	Index points
Tick Size	0.050 Index Points (\$10) for Central Limit Order Book
HOR SIZE	0.001 (\$0.20) for Block Trades
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases
Last Hauling Day	at 4:15 pm NY time on Last Trading Day.
Contract Symbol	LFW
Final Settlement	Cash settlement to the closing value of the MSCI World Selection NTR USD
Final Settlement	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 Exchange Trade Types	Block Trade EFP
	EFS

## **Contract Specifications**

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