



MSCI USA Small Cap GTR Index Future

Contract Specifications

Description	. MSCI USA Small Cap Gross Total Return Index Future
Contract Size	\$100 times the MSCI USA Small Cap GTR Index
Contract Series	5 contracts in the March, June, September and December cycle
Price Quotation	Index Points, to 3 decimal places
Tick Size	.050 Index points, equal to \$5.00 per contract; (Block Trades can be done at .001 Index points)
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	USC
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI USA Small Cap GTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level, single month – 20,000 lots Position Limit, All Months Combined – 100,000 lots (Aggregated with positions in the MSCI USA Small Cap Index Future)
Daily Price Limit	None.
Off Exchange Trade Types	Block: 5 lot Block Minimum Quantity EFP EFS

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NCR, RL and IPL Levels	NCR TBD; RL TBD; CSLOR TBD Index Points IPL Amount: TBD Index Points. Recalc Time and Hold Period: 5 seconds
Fees	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side