

NYSE Semiconductor GTR Index Future

Contract Specifications

Description	NYSE Semiconductor GTR Index Future
Contract Size	\$50 times the NYSE Semiconductor 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 \$2.50 per contract; (Block Trades can be done at .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	IUS
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the the NYSE Semiconductor GTR Index Future on the Last Trading Day for the contract.
Position Limit	Position Accountability Level, single month – TBD Position Limit, All Months Combined – TBD
Daily Price Limit	None

Contract Specifications

Off Exchange Trade Types	EFP, EFS, Block Trade
Block Trade Minimum	Yes, 5 lot Block Minimum Quantity
Fees	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
Markers	<u>BIC</u> (Block at Index Close)