ICE Futures U.S.
May 17, 2024
ICe

## MSCI Emerging Market NTR USD Index Daily Future

## Contract Specifications

|  | The MSCI Emerging Market NTR USD Index Daily Future ("Daily Future") is <br> a daily contract on the MSCI Emerging Market NTR USD Index and can be <br> traded with the parent contract as an inter-commodity spread. Clients have <br> choice of trading the Daily Future vs the nearest two quarterly months |
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| Description | DMY |
| Contract Symbol | MSCI Emerging Market NTR USD Future contract (MMN) |
| Parent Contract | \$100 times the MSCI Emerging Market NTR USD Index |
| Contract Size | Each Business Day on which MSCI Index futures contracts are available to <br> trade on IFUS, excluding the Last Trading Day of the quarterly expiration of <br> the Parent Contract. The nearest 5 Eligible Contract Dates will be listed for <br> trading at any time. |
| Eligible Contract Dates | Index points to three decimal places |
| Price Quotation | Buying the Quarterly/Daily spread means buying the Quarterly <br> contract/selling the Daily contract. Selling the Quarterly/Daily spread means <br> selling the Quarterly contract/buying the Daily contract. |
| Currency Information | USD <br> Minimum Price Fluctuation0.100 Index Points (\$10 per contract) for outright trades and 0.020 Index <br> Points (\$2 per contract) for spread trades; BIC trades can be done at .001 <br> Index Points. |
| Trading Hours | 08:00 to 18:00 EST time (18:00 hours EST open on Sunday evening) <br> Preopen starts 30 minutes prior to the start of trading. |

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| Last Trading Day | Trading shall cease at 16:15 hours (EST) |
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| Final Settlement | Cash settlement to the closing value of the MSCI Emerging Market NTR <br> USD Index on the Last Trading Day for the contract. |
| Position Accountability and Limit Levels | Positions in the Daily contract will be aggregated with and subject to the <br> Position Accountability and Limit levels of the Parent contract. |
| Daily Price Limit | None |
| Off Exchange Trade Types enabled: Block Trade minimum quantity of 50 lots |  |

