



MSCI USA Small Cap Index Future

Contract Specifications

Description	MSCI USA Index Future
Contract Size	\$100 times the MSCI USA Small Cap Index
Contract Series	5 contracts in the March, June, September and December cycle
Price Quotation	Index Points, to 3 decimal places
Tick Size	0.100 Index Points(\$10.00 per contract); BIC Trades can be done at 0.001 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	MUS
Final Settlement	Cash settlement to the closing value of the Index on the Last Trading Day for the contract
Position Limit	Position Accountability Levels- 20,000 lots in any month Position Limit, All Months Combined - 100,000 lots
Daily Price Limit	None.
Block Trade Minimum	5 lot Block Minimum Quantity, 25 contract threshold on calendar spreads.
IPL Levels	IPL Amount: 25.00 Index Points Recalc Time and Hold Period: 5 seconds

Contract Specifications

NCR and RL

NCR 3.00; RL 22.50; CSLOR 2.00 Index Points
