



MSCI China NTR Index Future

Contract Specifications

Description	MSCI China Net Total Return Index Future
Contract Symbol	CHH
Contract Size	\$100 times the MSCI China NTR Index
Contract Series	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three 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.
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI China NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level, single month – 10,000 lots Position Limit, All Months Combined – 50,000 lots
Daily Price Limit	None
Off Exchange Trade Types	Block: 5 lot Block Minimum Quantity EFP EFS

Contract Specifications

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