

ICE FUTURES U.S.

## **MSCI EM ex China ex Taiwan Price Index Futures**

## **Contract Specifications**

Description	MSCI EM ex China ex Taiwan Price Index Futures	
Contract Size	\$50 times the MSCI EM ex China ex Taiwan Price Index	
Contract Series	5 contracts in the March, June, September, and December cycle	
Price Quotation	Index points, to three (3) decimal places	
Tick Size	.100 Index points, equal to \$5.00 per contract; (Block Trades can be done at .001 Index points)	
Last Trading Day	Third Friday of the contract month. Trading in the expiring contract ceases at 4:15pm NY time on Last Trading Day.	
Contract Symbol	MTQ	
Daily Settlement Window	15:59 to 16:00 NY time	
Final Settlement	Cash settlement to the closing value of the MSCI EM ex China ex Taiwan Price Index 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	N/A	
Fees	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side	

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Off Exchange Trade Types	Block Trade EFP EFS	
Block Trade Minimum	5 lot Block Minimum Quantity	
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	