



MICRO NYSE FANG+™ Index Futures

Contract Specifications

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| Description | NYSE FANG+™ index provides exposure to a select group of highly-traded growth stocks of next generation technology and tech-enabled companies. The MICRO futures contract on the index is designed to offer the ability to gain or reduce exposure to this key group of growth stocks in a capital efficient manner. |
| Contract Symbol | FNG |
| Contract Size | \$5 times the NYSE FANG+ Index |
| Contract Series | 4 contracts in the March, June, September and December cycle |
| Price Quotation | Index points, to two decimal places |
| Tick Size | .20 Index points, equal to \$1.00 per contract; calendar spread trades may be executed at .05 index point increments. (Block Trades can be done at .01 Index points) |
| Last Trading Day | Third Friday of the expiration month. Trading in the expiring contract ceases at 9:30 am NY time on Last Trading Day. |
| Daily Settlement | 15:59 to 16:00 NY time |
| Final Settlement | Cash settlement to a special calculation of the NYSE FANG+ Index (Price Return version) based on the opening prices of the component stocks on the Last Trading Day for the contract. |
| Position Limit | Position Accountability Level - 20,000 lots in any month Position Limit - 100,000 lots in all months combined |

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| Daily Price Limit | None. |
| Off Exchange Trade Types | EFP, EFS, Block Trade |
| Block Trade Minimum | 20 lot Block Minimum Quantity |
| IPL Levels | IPL Amount: 4000 Index Points Recalc Time and Hold Period: 5 seconds |
| NCR and RL | NCR 6.00; RL 15.00; CSLOR 4.00 Index Points |
| Fees | IFUS fees |