



MSCI AC Asia ex Japan NTR Index Future

Contract Specifications

Description	MSCI AC Asia ex Japan NTR Index Future
Contract Size	\$100 times the AC MSCI Asia ex Japan NTR 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 and Block Trades can be done at 0.001 Index Points
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
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	ASI
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI AC Asia ex Japan NTR Index on the Last Trading Day for the contract.
Position Limit	Position Accountability Levels - 10,000 lots in any month Position Limit, All Months Combined - 50,000 lots
Daily Price Limit	None

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Off Exchange Trade Types	EFP, EFS, Block Trade
Block Trade Minimum	5 lot Block Minimum Quantity
IPL Levels	IPL Amount: 15.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL	NCR 1.50; RL 12.00; CSLOR 1.00 Index Points
Fees	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
Markers	BIC (Block at Index Close)