

## **MSCI USA ESG Leaders GTR Index Future**

## **Contract Specifications**

| Description              | The MSCI USA ESG Leaders GTR Index Futures are cash settled upon<br>expiration. The underlying index is the MSCI USA ESG Leaders Gross Total<br>Return Index denominated in USD.<br>https://www.msci.com/documents/10199/8cfbc6c0-b4c1-4ddf-a8f2-3c0ec1f38dc |
|--------------------------|--|
| Contract Size            | USD 100 multiplied by the MSCI USA ESG Leaders GTR Index level   |
| Contract Series          | 5 Quarterly expiries in the Mar, Jun, Sep, Dec cycle   |
| Price Quotation          | Index points   |
| Tick Size                | 0.100 Index Points (\$10) for Central Limit Order Book<br>0.001 (\$0.10) for Block Trades  |
| 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          | LFA  |
| Final Settlement         | Cash settlement to the closing value of the MSCI USA ESG Leaders GTR USD Index on the Last Trading Day for the contract  |
| Position Limit           | Position Limit and Position Accountability information for all IFUS products can be found <u>here</u> .  |
| Daily Price Limit        | N/A  |
| Off Exchange Trade Types | Block Trade<br>EFP<br>EFS  |
|                          |  |

## **Contract Specifications**

| Block Trade Minimum | 5                                     |
|---------------------|---------------------------------------|
| Other Information   | View the TIC+ Daily MSCI futures FAQ. |