



## MSCI ACWI NTR USD Index Daily Future

### Contract Specifications

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|---------------------------|---|
| Description               | The MSCI ACWI NTR USD Index Daily Future ("Daily Future") is a daily contract on the MSCI ACWI NTR USD Index and can be traded with the parent contract as an inter-commodity spread. Clients have choice of trading the Daily Future vs the nearest two quarterly months |
| Contract Symbol           | DML   |
| Parent Contract           | MSCI ACWI NTR USD Index Future contract (MMW)   |
| Contract Size             | \$200 times the MSCI ACWI NTR USD Index   |
| Eligible Contract Dates   | Each Business Day on which MSCI Index futures contracts are available to trade on IFUS, excluding the Last Trading Day of the quarterly expiration of the Parent Contract. The nearest 5 Eligible Contract Dates will be listed for trading at any time.                  |
| Price Quotation           | Index points to three decimal places  |
| Other Information         | Buying the Quarterly/Daily spread means buying the Quarterly contract/selling the Daily contract. Selling the Quarterly/Daily spread means selling the Quarterly contract/buying the Daily contract.  |
| Currency                  | USD   |
| Minimum Price Fluctuation | Screen - 0.025 Index points, equal to \$5.00 per contract<br>Blocks - 0.001 Index points, equal to \$0.20 per contract  |
| Trading Hours             | 08:00 to 18:00 EST time (18:00 hours EST open on Sunday evening)<br>Preopen starts 30 minutes prior to the start of trading.  |

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| Last Trading Day                         | Trading shall cease at 16:15 hours (EST)  |
| Final Settlement                         | Cash settlement to the closing value of the MSCI ACWI NTR USD Index on the Last Trading Day for the contract.   |
| Position Accountability and Limit Levels | Positions in the Daily contract will be aggregated with and subject to the Position Accountability and Limit levels of the Parent contract.   |
| Daily Price Limit                        | None  |
| Off Exchange Trade Types                 | Block enabled: Block Trade minimum quantity of 50 lots  |
| Fees                                     | Screen Trades: \$0.40 per side<br>Block and EFRP Trades: \$0.60 per side<br>These fees will be waived for all Daily Futures executed as part of an Inter-commodity spread with the parent contract. |
| NCR, RL and IPL Levels                   | IPL Amount: TBD Index Points<br>Recalc Time and Hold Period: 5 seconds<br>NCR TBD; RL TBD; CSLOR TBD Index Points   |