

## **MSCI Emerging Markets Asia (NTR) Index Futures**

## **Contract Specifications**

Description	MSCI Emerging Markets Asia Net Total Return (NTR) Index
Contract Size	100 USD multiplied by the MSCI Emerging Markets Asia Net Total Return (NTR) Index level
Contract Series	Twelve months in the March, June, September and December quarterly cycle
Price Quotation	Index Points, to 3 decimal places
Tick Size	0.050 Index Points (\$5 per contract) for outright trades and 0.020 Index Points (\$2 per contract) for spread trades; BIC 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	ASN
Final Settlement	Cash settlement to the closing value of the MSCI Emerging Markets Asia Net Total Return (NTR) 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 EFP EFS

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Block Trade Minimum	50 contract block threshold on outrights, 25 contract threshold on calendar spreads.
Other Information	View the TIC+ Daily MSCI futures <u>FAQ</u> .