

S&P 500 Futures Contract Specification

Items	Specifications
Exchange	CME
Underlying Stock Index	S&P 500 Futures
Contract Size	\$250 times the Standard & Poor's 500 Stock Price Index
Minimum Price Fluctuation	0.10 index points = US\$25 per contract (Futures calendar spreads: 0.05 index points = US\$12.50 per contract)
Contract Month	Eight months in the March quarterly cycle. Mar, Jun, Sep, Dec.
Daily Price Limits	Floor Price Limits corresponding to a 5.0%, 10.0%, 15.0% and 20.0% decline below the Settlement Price of the preceding RTH session. Globex: Price limit corresponding to a 5% INCREASE or DECREASE from the Prior Settlement Price.
Trading Hrs	Floor: Mon-Fri 09.30 pm – 04.15 am Month end(04.15 am) (Jakarta Time) Globex: Mon-Fri 06.00 am – 09.15 pm & 04.30 am – 05.15 am (Jakarta Time)
Trading Hours on Last Trading Day	N.A
Last Trading Day	The business day immediately proceeding the day of determination of the Final Settlement Price. The Final Settlement Price is determined on the second Friday of the contract month by the Osaka Securities Exchange. Normally, the Thursday prior to the third Friday of the contract month
Final Settlement	Cash Settled.