MSCI Europe Net Total Return (NTR) Index Future

Contract Specifications

Description	The MSCI Europe Net Total Return Index Futures are cash settled upon expiration. The underlying index is the MSCI Europe Net Total Return Index denominated in Euro. This index covers approximately 85% of the free float-adjusted market capitalization across the European Developed Markets equity universe (large and mid cap).
Contract Symbol	MPE
Contract Series	Nearest twelve (12) months in the March, June, September and December quarterly cycle
Unit of Trading	Contract Valued at €100 per index point (e.g. value €15,000 at 150.0)
Delivery Month	Five quarterly months from in the March, June, September, December quarterly cycle
Quotation	Index points (eg 150.00)
Minimum price movement (tick size and value)	0.05 (€5.00)
Last Trading Day	Third Friday of the Delivery Month Trading in the expiring contract ceases at 16:30 (London time) on the Last Trading Day.

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Exchange Delivery Settlement Price	The EDSP is the official closing value of the MSCI Europe Net Total Return Index on the last trading day. No later than 09:00 (London time) on the business day following the Last Trading Day, the final EDSP shall be published as soon as reasonably practicable thereafter.
Algorithm	Price-time trading algorithm with priority given to the first order at the best price.
Block Trade Minimum	100
Off Exchange Trade Types	Yes
Final Settlement	Cash settlement based on the Exchange Delivery Settlement Price on the Second Business day after the Last Trading Day