

MSCI Emerging Markets NTR (EUR) Index Future

Contract Specifications

| Description | MSCI Emerging Markets NTR (EUR) Index Future |
|---------------------|---|
| Contract Size | €100 times the MSCI Emerging Markets NTR Index (EUR) |
| Contract Series | 5 contracts in the March, June, September and December cycle |
| Price Quotation | Index Points, to 3 decimal places |
| Tick Size | 0.100 Index Points(€10.00 per contract); BIC Trades can be done at 0.001 Index Points |
| 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 | MMR |
| Final Settlement | Cash settlement to the closing value of the MSCI Emerging Markets NTR (EUR) Index on the Last Trading Day for the contract. |
| Position Limit | Position Accountability Level - 20,000 lots in any month Position Limit, All Months Combined - 100,000 lots |
| Daily Price Limit | None. |
| Block Trade Minimum | 5 lot Block Minimum Quantity, 25 contract threshold on calendar spreads. |