



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.
IPL Levels	IPL Amount: 6.00 Index Points Recalc Time and Hold Period: 5 seconds

Contract Specifications



NCR and RL	NCR 1.00; RL 5.00; CSLOR 0.75 Index Points
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