



MSCI Europe NTR Index Future

Contract Specifications

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|--------------------------|---|
| Description | <p>The MSCI Europe Net Total Return Index Futures are cash settled upon expiration.</p> <p>The underlying index is the MSCI Europe Net Total Return Index denominated in USD</p> <p>https://www.msci.com/documents/10199/4cdaaef3-176f-4da8-b101-630513a19</p> |
| Contract Size | Contract valued at USD 10 per index point |
| Contract Series | Nearest twelve (12) months in the March, June, September and December quarterly cycle |
| Price Quotation | Index points |
| Tick Size | 0.001 (USD 0.01) |
| 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. |
| Contract Symbol | MCJ |
| Final Settlement | Cash settlement based on the Exchange Delivery Settlement Price on the Second Business day after the Last Trading Day |
| Position Limit | N/A |
| Off Exchange Trade Types | 11 |