

ICE FUTURES EUROPE

## **MSCI Europe Consumer Staples NTR EUR Index Future**

## **Contract Specifications**

Description	The MSCI Europe Consumer Staples Net Total Return Index Futures are cash settled upon expiration. The underlying index is the MSCI Europe Consumer Staples Net Total Return Index denominated in EUR https://www.msci.com/documents/10199/69c26a20-af52-4429-9805-bb8e52323
Contract Size	Contract valued at EUR 100 per index point
Contract Series	Five months in the March, June, September and December quarterly cycle.
Price Quotation	Index points
Tick Size	0.001 (EUR 0.1)
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	ME1
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	1