



## MSCI Europe NTR Index Futures (USD)

### Contract Specifications

|                         |   |
|-------------------------|---|
| Description             | MSCI Europe NTR Index Future  |
| Contract Size           | \$10 times the MSCI Europe NTR Index  |
| Contract Series         | 5 contracts in the March, June, September and December cycle  |
| Price Quotation         | Index Points, to 3 decimal places   |
| Tick Size               | 1.000 Index Points(\$10.00 per contract);<br>BIC Trades can be done at 0.001 Index Points   |
| Trading Hours           | 8:00 pm to 6:00 pm (6:00 pm open on Sunday evening)<br>Preopen starts 30 minutes prior to the start of trading.   |
| Auction Process         | A Daily Auction will be held in this market during the above trading hours. Trading will temporarily close prior to the commencement of the Daily Auction and not re-open until the Daily Auction is complete. All resting orders other than GTC orders will be cancelled when the market closes prior to the commencement of the Daily Auction. More information on Daily Auction times and procedures can be found <a href="#">here</a> . |
| 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         | EU9   |
| Daily Settlement Window | 15:59 to 16:00 NY time  |
| Final Settlement        | Cash settlement to the closing value of the MSCI Europe NTR Index on the Last Trading Day for the contract.   |

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|--------------------------|---|
| Position Limit           | Position Accountability Levels - 20,000 lots in any month<br>Position Limit, All Months Combined - 200,000 lots |
| Daily Price Limit        | None  |
| Off Exchange Trade Types | EFP, EFS, Block Trade   |
| Block Trade Minimum      | 50 lot Block Minimum Quantity   |
| IPL Levels               | IPL Amount: 150.00 Index Points<br>Recalc Time and Hold Period: 5 seconds                                       |
| NCR and RL               | NCR 15.00; RL120.00; CSLOR 10.00 Index Points   |
| Fees                     | Screen Trades: \$0.40 per side<br>Block and EFRP Trades: \$0.60 per side  |
| Markers                  | <a href="#">BIC</a> (Block at Index Close)  |
| Other Information        | View the TIC+ Daily MSCI futures <a href="#">FAQ</a> .  |