

MSCI ACWI NTR Index Futures (EUR)

Contract Specifications

Description	MSCI ACWI NTR Index (EUR)
Contract Size	€100 times the MSCI ACWI NTR Index (EUR)
Contract Series	5 contracts in the March, June, September, and December cycle
Price Quotation	Index points, to three (3) decimal places
Tick Size	.050 Index points, equal to €5.00 per contract; (Block Trades can be done at .001 Index points)
Last Trading Day	Third Friday of the contract month. Trading in the expiring contract ceases at 4:15pm NY time on Last Trading Day.
Contract Symbol	MTJ
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI ACWI NTR Index (EUR) on the Last Trading Day for the contract.
Position Limit	Position Accountability Level, single month – TBD Position Limit, All Months Combined – TBD
Daily Price Limit	N/A
Fees	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side

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Off Exchange Trade Types	Block Trade EFP EFS
Block Trade Minimum	5 lot Block Minimum Quantity
NCR, RL and IPL Levels	NCR TBD; RL TBD; CSLOR TBD Index Points IPL Amount: TBD Index Points Recalc Time and Hold Period: 5 seconds