

MSCI ACWI Low Carbon Target Core NTR Index Futures

Contract Specifications

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| Description | MSCI ACWI Low Carbon Target Core NTR Index Futures |
| Contract Symbol | MTO |
| Contract Size | \$20 times the MSCI ACWI Low Carbon Target Core NTR Index |
| Contract Series | 5 contracts in the March, June, September, and December cycle |
| Price Quotation | Index points, to three (3) decimal places |
| Tick Size | .100 Index points, equal to \$2.00 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. |
| Daily Settlement Window | 15:59 to 16:00 NY time |
| Final Settlement | Cash settlement to the closing value of the MSCI ACWI Low Carbon Target Core NTR Index 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 |