

Long EU Bond Index Future

Contract Specifications

Description	Long European Union Bond Index Future is a cash settled future based on the ICE 8-13 Year European Union Index (G0EU8T13 Index)
Index	G0EU8T13
Contract Symbol	EUI
Contract Size	€500 per Index Point
Delivery Month	Nearest two quarterly expiry months in March, June, September, December
Quotation	Price Index quoted to three decimal places
Minimum Price Fluctuation	0.010 (€5.00) Index points Blocks 0.001 (€0.50)
Last Trading Day	Two business days prior to 10th calendar day of the respective quarterly month maturity month, trading will cease at 16:15 London Local time (17:15 CET)
Exchange Delivery Settlement Price	The EDSP of an expiring Long EU Bond Index Future shall be the closing index price of the ICE 8-13 Year European Union Index (G0EU8T13 Index) on the Last Trading Day as determined by ICE Data Indices. EDSP quoted to three decimal places (0.001)
Trading Hours	07:00 - 18:00 London time (Trading Hours 08:00 - 19:00 CET)
Off Exchange Trade Types	Asset Allocation, Basis Trading, Block Trading.