



# MSCI MarketAxess EUR HY Tradable Corporate Bond Index Futures

## Contract Specifications

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|-------------------------|---|
| Description             | MSCI MarketAxess EUR HY Tradable Corporate Bond Index Futures   |
| Contract Size           | €50 times the MSCI MarketAxess EUR HY Tradable Corporate Bond Index (symbol MFTRT Index)  |
| Contract Series         | The nearest three quarterly contract months in the March, June, September and December cycle.   |
| Price Quotation         | Index Points, to 4 decimal places   |
| Tick Size               | 0.0500 Index Points (€2.50 per contract);<br>Block Trades can be done at 0.0010 Index Points  |
| Last Trading Day        | Third Friday of the contract month. Trading in the expiring contract ceases at 2:15pm NY time on Last Trading Day.  |
| Contract Symbol         | Futures Contract Symbol: EHY<br>Cash Index Symbol: MFTREHYT Index   |
| Daily Settlement Window | 3:55-4:00 pm NY time  |
| Final Settlement        | Cash settlement to the closing value of the MSCI MarketAxess EUR HY Tradable Corporate Bond Index (symbol MFTREHYT Index) on the Last Trading Day for the contract. |

# Contract Specifications

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|--------------------------|---|
| Position Limit           | Position Accountability Level - 5,000 Lots Single Month.<br>Position Limit - 10,000 lots all Months Combined. |
| Daily Price Limit        | N/A   |
| Block Trade Minimum      | 5 lot Block Minimum Quantity  |
| Off Exchange Trade Types | Block Trade<br>EFP<br>EFS   |
| EFP and EFS Enabled      | Yes   |