MSCI MarketAxess EUR HY Tradable Corporate Bond Index Futures

Contract Specifications

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); 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 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

Position Limits	Position Accountability Level - 5,000 Lots Single Month. 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 EFP EFS
EFP and EFS Enabled	Yes