



MSCI Euro Index Futures

Contract Specifications

| | |
|--------------------------|--|
| Description | MSCI Euro Index Future |
| Contract Size | 20 Euro multiplied by the MSCI Euro Index level |
| Contract Series | Five months in the March, June, September and December quarterly cycle. |
| Price Quotation | Index Points, to 3 decimal places |
| Tick Size | 0.100 Index Points(€2.00 per contract); BIC Trades can be done at 0.001 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 | MEU |
| Final Settlement | Cash settlement to the closing value of the MSCI Euro Index on the Last Trading Day for the contract. |
| Position Limit | "Position Limit and Position Accountability information for all IFUS products can be found here ." |
| Daily Price Limit | N/A |
| Off Exchange Trade Types | Block Trade EFP EFS |
| Block Trade Minimum | 5 lot Block Minimum Quantity, 25 contract threshold on calendar spreads. |