



MSCI World NTR (EUR) Index Futures

Contract Specifications

Description	MSCI World NTR (EUR) Index Futures
Contract Size	€100 times the MSCI World NTR Index (EUR)
Contract Series	5 contracts in the March, June, September, and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	0.05 Index points, equal to . €5.00 per contract (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Contract Symbol	ESI
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI World NTR Index (EUR) on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level, single month – TBD Position Limit, All Months Combined – TBD
Daily Price Limit	None

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Off Exchange Trade Types	Block: 5 lot Block Minimum Quantity EFP EFS
NCR, RL and IPL Levels	IPL Amount: TBD Recalc Time and Hold Period: TBD NCR TBD; RL TBD; CSLOR TBD
Fees	Screen Trades: \$0.40 per side Block and EFRP Trades: \$0.60 per side