



## MSCI Europe Index Futures

### Contract Specifications

|                          |   |
|--------------------------|---|
| Description              | MSCI Europe Index Future  |
| Contract Size            | 200 Euro multiplied by the MSCI Europe 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                | 0.010 Index Points(€2.00 per contract);<br>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          | MCE   |
| Final Settlement         | Cash settlement to the closing value of the MSCI Europe Index on the Last Trading Day for the contract.                         |
| Position Limit           | "Position Limit and Position Accountability information for all IFUS products can be found <a href="#">here</a> ."              |
| Daily Price Limit        | N/A   |
| Off Exchange Trade Types | Block Trade<br>EFP<br>EFS   |
| Block Trade Minimum      | 50 contract block trade minimum quantity on outright trades, and 25 lot minimum block trade quantity on calendar spread trades. |