# MSCI Europe NTR USD Index Daily Future

## Contract Specifications

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| Description | The MSCI Europe NTR USD Index Daily Future (“Daily Future”) is a daily contract on the MSCI MSCI Europe NTR USD Index and can be traded with the parent contract as an inter-commodity spread. Clients have choice of trading the Daily Future vs the nearest two quarterly months |
| Contract Symbol | DMR |
| Parent Contract | MSCI Europe NTR USD Index Future contract (EU9) |
| Contract Size | $10 times the MSCI Europe NTR USD Index |
| Eligible Contract Dates | Each Business Day on which MSCI Index futures contracts are available to trade on IFUS, excluding the Last Trading Day of the quarterly expiration of the Parent Contract. The nearest 5 Eligible Contract Dates will be listed for trading at any time. |
| Price Quotation | Index points to three decimal places |
| Other Information | Buying the Quarterly/Daily spread means buying the Quarterly contract/selling the Daily contract. Selling the Quarterly/Daily spread means selling the Quarterly contract/buying the Daily contract. |
| Currency | USD |
| Minimum Price Fluctuation | Screen - 1.000 Index points, equal to $10.00 per contract<br>Blocks - 0.001 Index points, equal to $0.01 per contract |
| Trading Hours | 08:00 to 18:00 EST time (18:00 hours EST open on Sunday evening)<br>Preopen starts 30 minutes prior to the start of trading. |

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| Last Trading Day | Trading shall cease at 16:15 hours (EST) |
| Final Settlement | Cash settlement to the closing value of the MSCI Europe NTR USD Index on the Last Trading Day for the contract. |
| Position Limits and Accountability Levels | Positions in the Daily contract will be aggregated with and subject to the Position Accountability and Limit levels of the Parent contract. |
| Daily Price Limit | None |
| Off Exchange Trade Types | Block enabled: Block Trade minimum quantity of 50 lots |
| Fees | Screen Trades: $0.40 per side<br>Block and EFRP Trades: $0.60 per side<br>These fees will be waived for all Daily Futures executed as part of an Inter-commodity spread with the parent contract. |