

MSCI Europe ESG Leaders NTR Index Future

Contract Specifications

Description	The MSCI Europe ESG Leaders NTR Index Futures are cash settled upon expiration. The underlying index is the MSCI Europe ESG Leaders Net Total Return Index denominated in USD. https://www.msci.com/documents/10199/37d4cf97-2195-4444-9fe6-7e2699b78
Contract Size	USD 200 multiplied by the MSCI Europe ESG Leaders NTR Index level
Contract Series	5 Quarterly expiries in the Mar, Jun, Sep, Dec cycle
Price Quotation	Index points
Tick Size	0.050 Index Points (\$10) for Central Limit Order Book 0.001 (\$0.20) for Block Trades
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	LFU
Final Settlement	Cash settlement to the closing value of the MSCI Europe ESG Leaders NTR USD 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

Contract Specifications

Block Trade Minimum	5
Other Information	View the TIC+ Daily MSCI futures <u>FAQ</u> .