

MSCI EAFE Low Carbon Target Core NTR Index Futures

Contract Specifications

5 times the MSCI EAFE Low Carbon Target Core NTR Index contracts in the March, June, September, and December cycle
low points to three (2) desired places
lex points, to three (3) decimal places
00 Index points, equal to \$2.50 per contract; ock Trades can be done at .001 Index points)
ird Friday of the contract month. Trading in the expiring contract ceases at 5pm NY time on Last Trading Day.
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:59 to 16:00 NY time
ish settlement to the closing value of the MSCI EAFE Low Carbon Target ore NTR Index on the Last Trading Day for the contract.
sition Accountability Level, single month – TBD sition Limit, All Months Combined – TBD
Α.
reen Trades: \$1.20 per side ock and EFRP Trades: \$1.75 per side

Contract Specifications

Off Exchange Trade Types	Block Trade EFP EFS	
Block Trade Minimum	5 lot Block Minimum Quantity	
NCR, RL and IPL Levels	NCR TBD; RL TBD; CSLOR TBD Index Points IPL Amount: TBD Index Points Recalc Time and Hold Period: 5 seconds	