

MSCI Pan-Euro Index Future

Contract Specifications

Description	MSCI Pan-Euro Index Future
Contract Size	20 Euro multiplied by the MSCI Pan-Euro 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	0.100 Index Points(€2.00 per contract); 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	MPP
Final Settlement	Cash settlement to the closing value of the MSCI Pan-Euro 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
Block Trade Minimum	5 lot Block Minimum Quantity, 25 contract threshold on calendar spreads.