

MSCI Europe Value Index Future

Contract Specifications

Description	MSCI Europe Value Index Future
Contract Size	200 Euro multiplied by the MSCI Europe Value 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); 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	MPU
Final Settlement	Cash settlement to the closing value of the MSCI Europe Value Index on the Last Trading Day for the contract.
Position Limit	"Position Limit and Position Accountability information for all IFUS products can be found <u>here.</u>
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.