

## **MSCI EAFE Low Carbon Target Core NTR Index Futures**

## **Contract Specifications**

Description	MSCI EAFE Low Carbon Target Core NTR Index Futures
Contract Size	\$25 times the MSCI EAFE Low Carbon Target Core NTR Index
Contract Series	5 contracts in the March, June, September, and December cycle
Price Quotation	Index points, to three (3) decimal places
Tick Size	.100 Index points, equal to \$2.50 per contract; (Block Trades can be done at .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	MTN
Contract Symbol  Daily Settlement Window	MTN 15:59 to 16:00 NY time
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Daily Settlement Window	15:59 to 16:00 NY time  Cash settlement to the closing value of the MSCI EAFE Low Carbon Target
Daily Settlement Window Final Settlement	15:59 to 16:00 NY time  Cash settlement to the closing value of the MSCI EAFE Low Carbon Target Core NTR Index on the Last Trading Day for the contract.  Position Accountability Level, single month – TBD

## **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