



MSCI ACWI Low Carbon Target Core NTR Index Futures

Contract Specifications

Description	MSCI ACWI Low Carbon Target Core NTR Index Futures
Contract Size	\$20 times the MSCI ACWI 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 \$2.00 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	MTO
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI ACWI Low Carbon Target Core NTR Index on the Last Trading Day for the contract.
Position Limit	Position Accountability Level, single month – TBD Position Limit, All Months Combined – TBD
Daily Price Limit	N/A
Fees	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side

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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