As interest in socially responsible investing grows, assets tracking MSCI ESG indices have jumped. Since 2014, over US $200bn of assets have been allocated to MSCI's ESG indices. As institutional investors become increasingly concerned with global issues and ethical solutions, they are looking for ways to easily integrate environmental, social and governance (ESG) factors into their investment decisions.

ICE has partnered with MSCI to launch the first suite of futures referencing MSCI ESG indices, starting with the MSCI ESG Leaders Indices:

• MSCI EAFE ESG Leaders
• MSCI Emerging Markets
  ESG Leaders
• MSCI Europe ESG Leaders
• MSCI USA ESG Leaders
• MSCI World ESG Leaders
• MSCI Japan ESG Select Leaders

ICE MSCI ESG Leaders
Index Futures

The MSCI ESG Leaders indices are free float market cap weighted indices designed to represent the best in class companies relative to their sector peers, covering approximately 50% of the underlying MSCI parent’s index.

CUMULATIVE INDEX PERFORMANCE
MSCI EM NTR USD Index vs MSCI EM NTR USD ESG Leaders Index

*as of 31 December 2020

Learn more about the indexes: msci.com/msci-esg-leaders-indexes
msci.com/esg-investing
More about MSCI ESG ratings: msci.com/esg-ratings

1 The MSCI Japan ESG Select Leaders Index is a free float-adjusted market capitalization weighted index based on the MSCI Japan IMI Top 700 Index, which includes large, mid and small-cap securities in the Japanese markets.
ICE MSCI DERIVATIVES – OFFERING A SIMPLE TOOL FOR ESG INTEGRATION

The MSCI ESG Leaders Index futures are standardized contracts listed on ICE Futures US and tradable alongside the MSCI EM and MSCI EAFE Index futures. These contracts benefit from risk based margining, have small notional values and are block trade eligible; making them an ideal choice for asset managers looking to reduce their cash drag, or asset owners to effectively manage their asset allocation.

<table>
<thead>
<tr>
<th>Name</th>
<th>Symbol</th>
<th>Contract Code</th>
<th>Variant</th>
<th>Currency</th>
<th>Bloomberg Futures Tickers</th>
<th>Bloomberg BIC Tickers</th>
<th>Bloomberg Index Ticker</th>
<th>Reuters Index Ticker</th>
<th>Tick Value</th>
<th>Minimum Tick Increment (Index Points)</th>
<th>Multiplier</th>
<th>Indicative Contract Value</th>
<th>Block Trade Tick Increment (Index Points)</th>
<th>Price Quotation</th>
<th>Delivery Months</th>
<th>Minimum Block Size</th>
<th>Last Trading Day</th>
<th>Final Settlement</th>
<th>MIC Code</th>
<th>Clearing Venue</th>
<th>CFTC Approved</th>
<th>Futures U.S.</th>
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<tbody>
<tr>
<td>MSCI EAFE ESG Leaders</td>
<td>LFG</td>
<td>LF</td>
<td>NET TOTAL RETURN</td>
<td>USD</td>
<td>LFA Index</td>
<td>LBOA Index</td>
<td>NPAESU</td>
<td>.MIEAO00002NUS</td>
<td>$10</td>
<td>0.050</td>
<td>200</td>
<td>$36,000</td>
<td>0.001</td>
<td>Index points, to 3 decimal places</td>
<td>5 Quarterly expiries in the Mar, Jun, Sep, Dec cycle</td>
<td>20 lots</td>
<td>Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.</td>
<td>Cash settlement to the closing value of the MSCI EAFE ESG Leaders NTR USD Index on the Last Trading Day for the contract.</td>
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<tr>
<td>MSCI EM ESG Leaders</td>
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<td>LFM</td>
<td>NET TOTAL RETURN</td>
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<td>MSCI Europe ESG Leaders</td>
<td>LPJ</td>
<td>LPU</td>
<td>NET TOTAL RETURN</td>
<td>USD</td>
<td>LFTA Index</td>
<td>LBAO Index</td>
<td>NEUSIU</td>
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<td>$36,000</td>
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<td>Cash settlement to the closing value of the MSCI Europe ESG Leaders NTR USD Index on the Last Trading Day for the contract.</td>
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<tr>
<td>MSCI USA ESG Leaders</td>
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<td>NET TOTAL RETURN</td>
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<td>GROSS TOTAL RETURN</td>
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<td>5 Quarterly expiries in the Mar, Jun, Sep, Dec cycle</td>
<td>20 lots</td>
<td>Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.</td>
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<tr>
<td>MSCI Japan ESG Select Leaders</td>
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<td>JSL</td>
<td>GROSS TOTAL RETURN</td>
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<td>Cash settlement to the closing value of the MSCI Japan ESG Select Leaders GTR JPY Index on the Last Trading Day for the contract.</td>
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</tbody>
</table>

Further information
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