

## Circular 21/164

# ICE Futures Europe Equity Index Futures: Introduction of Additional MSCI Index Futures and Proposed Contract Rule Amendments

### Category

Trading

### Attachments

Attachment 1: Futures Contracts and Option Contracts Codes and Summary Contract Specifications

Attachment 2: Rule Section MMMMMM

Attachment 3: Rule Section NNNNNN

The purpose of this Circular is to notify Members and their customers of the launch of six new MSCI Index Futures on Monday 15 November 2021, subject to satisfactory conclusion of applicable regulatory processes.

The six new MSCI Index Futures Contracts (hereafter referred to as the “Futures Contracts”) are:

1. MSCI Chile NTR (USD) NTR Index Future
2. MSCI Colombia NTR (USD) NTR Index Future
3. MSCI Indonesia (USD) NTR Index Future
4. MSCI New Zealand (USD) NTR Index Future
5. MSCI Peru NTR (USD) NTR Index Future
6. MSCI Philippines NTR (USD) NTR Index Future

Details of the Futures Contracts, including the summary Contract Specification, contract codes and contract periods can be found in Attachment 1 to this Circular.

The Futures Contracts will be admitted to trading on the Exchange and cleared by ICE Clear Europe who will act as the central counterparty to all trades.

### Fees

Exchange and Clearing Fees will be available [here](#).

### Screen Access

Participants permissioned for the relevant Market Type will automatically be permissioned for the equivalent contract types listed in this Circular.

### ICE Block Minimum Volume Thresholds

The minimum volume thresholds will be available [here](#).

### U.S. Regulatory Position

Members should note that U.S. Persons are not currently permitted to engage in transactions in the Futures Contracts.

### Rules and Administrative Procedures

The Contract Rules and Administrative Procedures for the Futures Contracts can be found in Attachment 2 and Attachment 3.

The Exchange invites comments on the changes outlined to the Exchange Regulations. Comments should be addressed to [equities@ice.com](mailto:equities@ice.com) within fourteen days of the date of this Circular. Unless the Exchange

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advises otherwise by a further Circular, the changes to the Regulations will come into force on Monday 15 November 2021.

Please ensure that the appropriate members of staff within your organisation and customers are advised of the content of this Circular.

Signed:

A handwritten signature in black ink, appearing to read "Laurence Walton", written over a horizontal line.

Laurence Walton  
Head of Regulation and Compliance

**For more information, please contact:**

Equity Derivatives Team | +44 (0)20 7429 4635 | [equities@ice.com](mailto:equities@ice.com)

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