

NOVEMBER 4, 2020



TWELVE NEW MSCI INDEX FUTURES CONTRACTS TO BE LISTED FOR TRADING ON DECEMBER 14, 2020

Effective with the start of trading for trade date Monday, December 14, 2020¹, ICE Futures U.S. will begin trading new futures contracts on the following MSCI Indexes:

- MSCI Australia NTR Index (contract symbol AS7)
- MSCI Malaysia NTR Index (contract symbol MYY)
- MSCI Singapore NTR Index (contract symbol SIG)
- MSCI Thailand NTR Index (contract symbol THG)
- MSCI Hong Kong NTR Index (contract symbol HKX)
- MSCI World Low Carbon Leaders NTR Index (contract symbol WLC)
- MSCI World Low Carbon Target NTR Index (contract symbol WLT)
- MSCI Europe Climate Change NTR Index (contract symbol EU1)
- MSCI World Climate Change NTR Index (contract symbol WOW)
- MSCI Kokusai GTR Index (contract symbol KKS)
- MSCI China Technology DR and P-Chip NTR Index (contract symbol CHT)
- MSCI Emerging Market ex China NTR Index (contract symbol MMC)

Full contract specifications for the new contracts are attached to this notice. At launch four expiry months will be listed for each of the contracts: March 2021, June 2021, September 2021 and December 2021.

Exchange and Clearing fee rates for these contracts will be identical to the fees for the existing futures contracts: \$1.20 per side for screen trades and \$1.75 per side for Block and EFRP trades.

Additional information on the Exchange's MSCI Index contracts can be found [here](#).

FOR MORE INFORMATION

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¹ Pending regulatory review and other approvals.

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Key Information Documents for certain products covered by the EU Packaged Retail and Insurance-based Investment Products Regulation can be accessed on the relevant exchange website under the heading "Key information Documents (KIDS)," commencing January 1, 2019.

MSCI Australia NTR Index Future	
Contract Size	\$10 times the MSCI Australia NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	1 Index point, equal to \$10.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	AS7
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Australia NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 10,000 lots any month Position Limit, All Months Combined - 50,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 110.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 8.000; RL 55.000; CSLOR 6.000 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
Clearing Venue	ICE Clear U.S.

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MSCI Malaysia NTR Index Future	
Contract Size	\$100 times the MSCI Malaysia NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	.10 Index points, equal to \$10.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	MYY
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Malaysia NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 10,000 lots in any month Position Limit, All Months Combined - 20,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 6.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 0.400; RL 3.000; CSLOR 0.300 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI Singapore NTR Index Future	
Contract Size	\$5 times the MSCI Singapore NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	1 Index point, equal to \$5.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	SIG
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Singapore NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 10,000 lots in any month Position Limit, All Months Combined - 20,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 300.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 18.000; RL 150.000; CSLOR 12.000 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI Thailand NTR Index Future	
Contract Size	\$25 times the MSCI Thailand NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	0.10 Index points, equal to \$2.50 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	THG
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Thailand NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 10,000 lots in any month Position Limit, All Months Combined - 20,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 36.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 2.500; RL 18.000; CSLOR 1.750 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI Hong Kong NTR Index Future	
Contract Size	\$1 times the MSCI Hong Kong NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	1 Index points, equal to \$1.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	HKX
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Hong Kong NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 10,000 lots any month Position Limit, All Months Combined - 20,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 750.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 70.000 ; RL 550.000; CSLOR 45.000 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI World Low Carbon Leaders NTR Index Future	
Contract Size	\$10 times the MSCI World Low Carbon Leaders NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	1 Index point, equal to \$10.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	WLC
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI World Low Carbon Leaders NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 20,000 lots any month Position Limit, All Months Combined - 100,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 20 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 48.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 3.000; RL 24.000; CSLOR 2.000 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI World Low Carbon Target NTR Index Future	
Contract Size	\$10 times the MSCI World Low Carbon Target NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	1 Index point, equal to \$10.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	WLT
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI World Low Carbon Target NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 20,000 lots any month Position Limit, All Months Combined - 100,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 20 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 48.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 3.000; RL 24.000; CSLOR 2.000 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI Europe Climate Change NTR Index Future	
Contract Size	€20 times the MSCI Europe Climate Change NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	0.1 Index points, equal to €2.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	EU1
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Europe Climate Change NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 50,000 lots in any month Position Limit, All Months Combined - 200,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 20 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 36.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 2.000; RL 18.000; CSLOR 1.500 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI World Climate Change NTR Index Future	
Contract Size	\$20 times the MSCI World Climate Change NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	0.1 Index points, equal to \$2.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	WOW
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI World Climate Change NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 20,000 lots in any month Position Limit, All Months Combined - 100,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 20 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 36.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 2.000; RL 18.000; CSLOR 1.500 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI KOKUSAI GTR Index Future	
Contract Size	¥ 1,000 times the MSCI KOKUSAI GTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points to three decimal places 1 index point equal to ¥ 1,000
Tick Size	0.100 Index points, equal to ¥ 100; Block Trades (including BIC Trades) can be done at .001 Index points
Trading Hours	8:00 pm to 6:00 pm NY time (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	KKS
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI KOKUSAI GTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level, Single Month - 20,000 lots Position Limit, All Months Combined - 100,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 60.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 5.000; RL 30.000; CSLOR 2.500 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI Emerging Market ex China NTR Index Future	
Contract Size	\$10 times the MSCI Emerging Market ex China NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	.10 Index points, equal to \$1.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	MMC
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Emerging Market ex China NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 20,000 lots Position Limit, All Months Combined - 100,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 60.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 5.000; RL 30.000; CSLOR 2.500 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI China Technology DR and P-Chip NTR Index Future	
Contract Size	\$10 times the MSCI China Technology DR and P-Chip NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	.10 Index points, equal to \$1.00 per contract; (Block Trades can be done at .001 Index points)
Trading Hours	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
Last Trading Day	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
Symbol	CHT
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI China Technology DR and P-Chip NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level - 20,000 lots Position Limit, All Months Combined - 100,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 36.000 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 2.500; RL 18.000; CSLOR 1.750 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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