

NOTICE

FEBRUARY 15, 2019

NEW MSCI INDEX FUTURES CONTRACTS TO BE LISTED ON APRIL 8, 2019

Effective with the start of trading for trade date Monday, April 8, 2019¹, ICE Futures U.S. will begin trading new futures contracts on the following eight MSCI indexes:

- MSCI Pacific NTR Index
- MSCI North America NTR Index
- MSCI World NTR Index
- MSCI Europe NTR Index
- MSCI USA GTR Index
- MSCI Canada GTR Index
- MSCI AC Asia ex-Japan NTR Index
- MSCI Pacific ex-Japan NTR Index

Full contract specifications for these new futures contracts are attached to this notice. At launch five expiry months will be listed for each future contract: June 2019, September 2019, December 2019, March 2020 and June 2020.

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.

FOR MORE INFORMATION

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¹ Pending regulatory review and other approvals.

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MSCI Pacific NTR Index Future	
Contract Size	\$10 times the MSCI Pacific NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to two decimal places
Tick Size	1.00 Index point, equal to \$10.00 per contract. (Block Trades can be done at .01 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	MPA
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Pacific NTR 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 - 50,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 150.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 15.00; RL 120.00; CSLOR 10.00 Index Points
Ex & Ctrg 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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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, 2018.

MSCI North America NTR Index Future	
Contract Size	\$10 times the MSCI North America NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to two decimal places
Tick Size	1.00 Index points equal to \$10.00 per contract; (Block Trades can be done at .01 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	NAA
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI North America NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Levels - 50,000 lots in 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: 180.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 18.00; RL 150.00; CSLOR12.00 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 NTR Index Future	
Contract Size	\$10 times the MSCI World NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to two decimal places
Tick Size	1.00 Index point, equal to \$10.00 per contract; (Block Trades can be done at .01 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	MWS
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI World NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Levels - 20,000 lots in any month 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: 120.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 12.00; RL 100.00; CSLOR 8.00 Index Points
Ex & Ctrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI Europe NTR Index Future	
Contract Size	\$10 times the MSCI Europe NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to two decimal places
Tick Size	1.00 Index point, equal to \$10.00 per contract; (Block Trades can be done at .01 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	EU9
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Europe NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Levels - 20,000 lots in any month Position Limit, All Months Combined - 200,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 50 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
IPL Levels	IPL Amount: 150.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 15.00; RL120.00; CSLOR 10.00 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI USA GTR Index Future	
Contract Size	\$5 times the MSCI USA GTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to two decimal places
Tick Size	1.00 Index point, equal to \$5.00 per contract; (Block Trades can be done at .01 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	USS
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI USA GTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Levels - 20,000 lots in any month 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: 300.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 30.00; RL 200.00; CSLOR 20.00 Index Points
Ex & Ctrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI Canada GTR Index Future	
Contract Size	\$10 times the MSCI Canada GTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to two decimal places
Tick Size	1.00 Index point, equal to \$10.00 per contract; (Block Trades can be done at .01 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	CAD
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Canada GTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Levels - 20,000 lots in any month 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: 180.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 18.00; RL 150.00; CSLOR 12.00 Index Points
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI AC Asia ex Japan NTR Index Future	
Contract Size	\$100 times the AC MSCI Asia ex Japan NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to two decimal places
Tick Size	0.10 Index points, equal to \$10.00 per contract; (Block Trades can be done at .01 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	ASI
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI AC Asia ex Japan NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Levels - 10,000 lots in 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: 15.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 1.50; RL 12.00; CSLOR 1.00 Index Points
Ex & Ctrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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MSCI Pacific ex Japan NTR Index Future	
Contract Size	\$10 times the MSCI Pacific ex Japan NTR Index
Contract Months	5 contracts in the March, June, September and December cycle
Price Quotation	Index points, to two decimal places
Tick Size	1.00 Index point, equal to \$10.00 per contract; (Block Trades can be done at .01 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	PAC
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI Pacific ex Japan NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Levels - 10,000 lots in 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: 150.00 Index Points Recalc Time and Hold Period: 5 seconds
NCR and RL Levels	NCR 15.00; RL 120.00; CSLOR 10.00 Index Points
Ex & Ctrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side

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