



## ICE Futures U.S.

October 25, 2022

### Three New MSCI Index Futures Contracts To Be Listed For Trading On December 5, 2022

Effective with the start of trading for Monday, December 5, 2022, ICE Futures U.S. will begin trading three new futures contracts on the following MSCI Indexes:

MSCI EM Asia ESG Leaders NTR Index (contract symbol ESG)  
MSCI EAFE Climate Aligned NTR Index (contract symbol ESH)  
MSCI World NTR (EUR) Index (contract symbol ESI)

Full contract specifications for the new contracts are attached to this notice. The first listed month for each futures contract will be the March 2023 expiry. Additional information on the new futures contracts can be found [here](#).

Exchange and Clearing fees for the new contracts will be the same as the fees for the existing MSCI contracts: \$1.20 for screen trades and \$1.75 for Block and EFRP Trades.

#### FOR MORE INFORMATION

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### MSCI EM Asia ESG Leaders NTR Index Future

<b>Contract Size</b>	\$20 times the MSCI EM Asia ESG Leaders NTR Index
<b>Contract Months</b>	5 contracts in the March, June, September, and December cycle
<b>Price Quotation</b>	Index points, to three decimal places
<b>Tick Size</b>	0.100 Index points, equal to \$2.00 per contract (Block Trades can be done at .001 Index points)
<b>Trading Hours</b>	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
<b>Last Trading Day</b>	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
<b>Symbol</b>	ESG
<b>Daily Settlement Window</b>	15:59 to 16:00 NY time
<b>Final Settlement</b>	Cash settlement to the closing value of the MSCI EM Asia ESG Leaders NTR Index on the Last Trading Day for the contract.
<b>Position Accountability and Limit Levels</b>	Position Accountability Level, single month – 20,000 lots Position Limit, All Months Combined – 100,000 lots
<b>Daily Price Limit</b>	None.
<b>Block Enabled</b>	Yes, 5 lot Block Minimum Quantity
<b>EFP and EFS Enabled</b>	Yes.
<b>IPL Levels</b>	IPL Amount: TBD Recalc Time and Hold Period: TBD
<b>NCR and RL Levels</b>	NCR TBD; RL TBD; CSLOR TBD
<b>Ex &amp; Clrg Fee</b>	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
<b>MIC</b>	IFUS
<b>Clearing Venue</b>	ICE Clear U.S.

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### MSCI EAFE Climate Paris Aligned NTR Index Futures

<b>Contract Size</b>	\$20 times the MSCI EAFE Climate Paris Aligned NTR Index
<b>Contract Months</b>	5 contracts in the March, June, September, and December cycle
<b>Price Quotation</b>	Index points, to three decimal places
<b>Tick Size</b>	0.100 Index points, equal to \$2.00 per contract (Block Trades can be done at .001 Index points)
<b>Trading Hours</b>	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
<b>Last Trading Day</b>	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
<b>Symbol</b>	ESH
<b>Daily Settlement Window</b>	15:59 to 16:00 NY time
<b>Final Settlement</b>	Cash settlement to the closing value of the MSCI EAFE Climate Paris Aligned NTR Index on the Last Trading Day for the contract.
<b>Position Accountability and Limit Levels</b>	Position Accountability Level, single month – 50,000 lots Position Limit, All Months Combined – 200,000 lots
<b>Daily Price Limit</b>	None.
<b>Block Enabled</b>	Yes, 5 lot Block Minimum Quantity
<b>EFP and EFS Enabled</b>	Yes.
<b>IPL Levels</b>	IPL Amount: TBD Recalc Time and Hold Period: TBD
<b>NCR and RL Levels</b>	NCR TBD; RL TBD; CSLOR TBD
<b>Ex &amp; Ctrg Fee</b>	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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## MSCI World NTR (EUR) Index Futures

<b>Contract Size</b>	€100 times the MSCI World NTR Index (EUR)
<b>Contract Months</b>	5 contracts in the March, June, September, and December cycle
<b>Price Quotation</b>	Index points, to three decimal places
<b>Tick Size</b>	0.050 Index points, equal to . €5.00 per contract (Block Trades can be done at .001 Index points)
<b>Trading Hours</b>	8:00 pm to 6:00 pm (6:00 pm open on Sunday evening) Preopen starts 30 minutes prior to the start of trading.
<b>Last Trading Day</b>	Third Friday of the expiration month. Trading in the expiring contract ceases at 4:15 pm NY time on Last Trading Day.
<b>Symbol</b>	ESI
<b>Daily Settlement Window</b>	15:59 to 16:00 NY time
<b>Final Settlement</b>	Cash settlement to the closing value of the MSCI World NTR Index (EUR) on the Last Trading Day for the contract.
<b>Position Accountability and Limit Levels</b>	Position Accountability Level, single month – 20,000 lots Position Limit, All Months Combined – 100,000 lots
<b>Daily Price Limit</b>	None.
<b>Block Enabled</b>	Yes, 5 lot Block Minimum Quantity
<b>EFP and EFS Enabled</b>	Yes.
<b>IPL Levels</b>	IPL Amount: TBD Recalc Time and Hold Period: TBD
<b>NCR and RL Levels</b>	NCR TBD; RL TBD; CSLOR TBD
<b>Ex &amp; Ctrg Fee</b>	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
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