

ICE FUTURES U.S.

MSCI EM Climate Paris Aligned NTR Index Future

Contract Specifications

| Description | MSCI EM Climate Paris Aligned NTR Index Future |
|-------------------------|--|
| Contract Size | \$40 times the MSCI World Climate Paris Aligned NTR Index |
| Contract Series | 5 contracts in the March, June, September, and December cycle |
| Price Quotation | Index Points, to 3 decimal places |
| Tick Size | .050 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. |
| Contract Symbol | MVU |
| Daily Settlement Window | 15:59 to 16:00 NY time |
| Final Settlement | Cash settlement to the closing value of the MSCI Europe Climate Paris Aligned NTR Index on the Last Trading Day for the contract. |
| Position Limit | Position Accountability Level, single month – TBD Position Limit, All Months Combined – TBD |
| Daily Price Limit | None |

Contract Specifications

| Off Exchange Trade Types | EFP, EFS, Block Trade |
|--------------------------|--|
| Block Trade Minimum | Yes, 5 lot Block Minimum Quantity |
| IPL Levels | IPL Amount: TBD Index Points Recalc Time and Hold Period: 5 seconds |
| NCR and RL | NCR TBD; RL TBD; CSLOR TBD Index Points |
| Fees | Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side |
| Markers | BIC (Block at Index Close) |
| Other Information | View the TIC+ Daily MSCI futures <u>FAQ</u> . |