

MSCI Daily Index Futures Contracts ICE Block User Guide

1. Login to ICE Block

Go to www.theice.com > Login. Click on the “Block” app.

2. Submitting a Block Trade in ICE Block

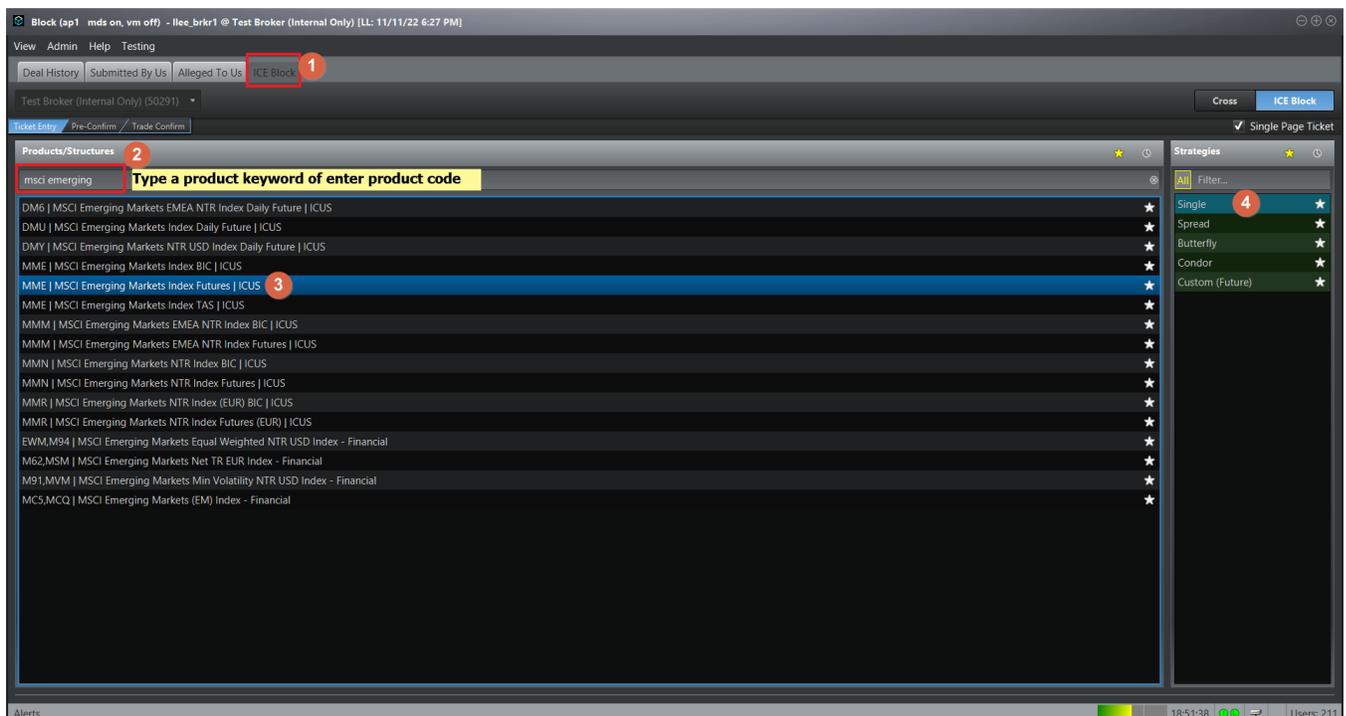
MSCI Daily Index futures contracts can be traded as an outright trade or can be traded with the eligible quarterly contract as a spread vs. the first or second quarterly maturity of the MSCI Quarterly Index futures contract (both legs referencing the same underlying index).

MSCI Daily /Quarterly Index futures spreads are expressed in index points, similar to how spread prices are currently traded on ICE Futures U.S.

The same ICE Futures U.S. spread convention applies in that buying the quarterly/daily spread means buying the quarterly contract/selling the daily contract.

See below examples for trade entries in ICE Block.

Example for a MSCI EM Daily Index Futures / MSCI EM Quarterly Index futures spread



The screenshot displays the ICE Block application interface. The top navigation bar includes 'View', 'Admin', 'Help', and 'Testing'. Below this, there are tabs for 'Deal History', 'Submitted By Us', 'Alleged To Us', and 'ICE Block' (highlighted with a red box and a '1' callout). The main content area is titled 'Products/Structures' and contains a search bar with the text 'msci emerging' (highlighted with a red box and a '2' callout). Below the search bar, a list of contracts is displayed, with 'MME | MSCI Emerging Markets Index Futures | ICUS' (highlighted with a red box and a '3' callout) selected. On the right side, there is a 'Strategies' panel with a search bar and a list of strategies, including 'Single', 'Spread', 'Butterfly', 'Condor', and 'Custom (Future)' (highlighted with a red box and a '4' callout). The bottom status bar shows 'Alerts', '18:51:38', and 'Users: 211'.

Block (ap1 mds on, vm off) - llee_brkr1 @ Test Broker (Internal Only) [L: 11/11/22 6:27 PM]

View Admin Help Testing

Deal History Submitted By Us Alleged To Us ICE Block

Test Broker (Internal Only) (50291)

Cross ICE Block

Ticket Entry Pre-Confirm Trade Confirm

Multiple Products (ICE Futures US) Custom (Future) BLOCK

Action	Ratio/Delta%	Quantity	Product	Strip	Price
Buy	1	50	MME MSCI Emerging Markets Index Futures ICUS	Dec22	1,265.800
Sell	1	50	DMU MSCI Emerging Markets Index Daily Future ICUS	21 Nov 22	1,037.00

Product Info: Qty Units: 50 point, Tick Size: 0.001, First Trade Date: Dec 23, 2019, Last Trade Date: Dec 16, 2022, Min Qty: 50, CC: M.C. MME - IFUS, Settlement: European, Cash

Buyer: ERRORBUST1JICE Test, Enter Customer Account..., Y (Electronic), Enter Comment...

Seller: Test Company 1 (35), llee_tc1_gui1, ERRORBUST1JICE Test, Enter Customer Account..., W (Desk), Enter Comment...

Transaction Details: Net Price 228.80 MQR*, Date: 11/21/2022, Time: 18:52:09

Reset Pre-Confirm

Alerts 18:53:32 Users: 211

Example for a MSCI EM EMEA Daily Index futures - Single outright

Block (ap1 mds on, vm off) - llee_brkr1 @ Test Broker (Internal Only) [L: 11/11/22 6:27 PM]

View Admin Help Testing

Deal History Submitted By Us Alleged To Us ICE Block

Test Broker (Internal Only) (50291)

Cross ICE Block

Ticket Entry Pre-Confirm Trade Confirm

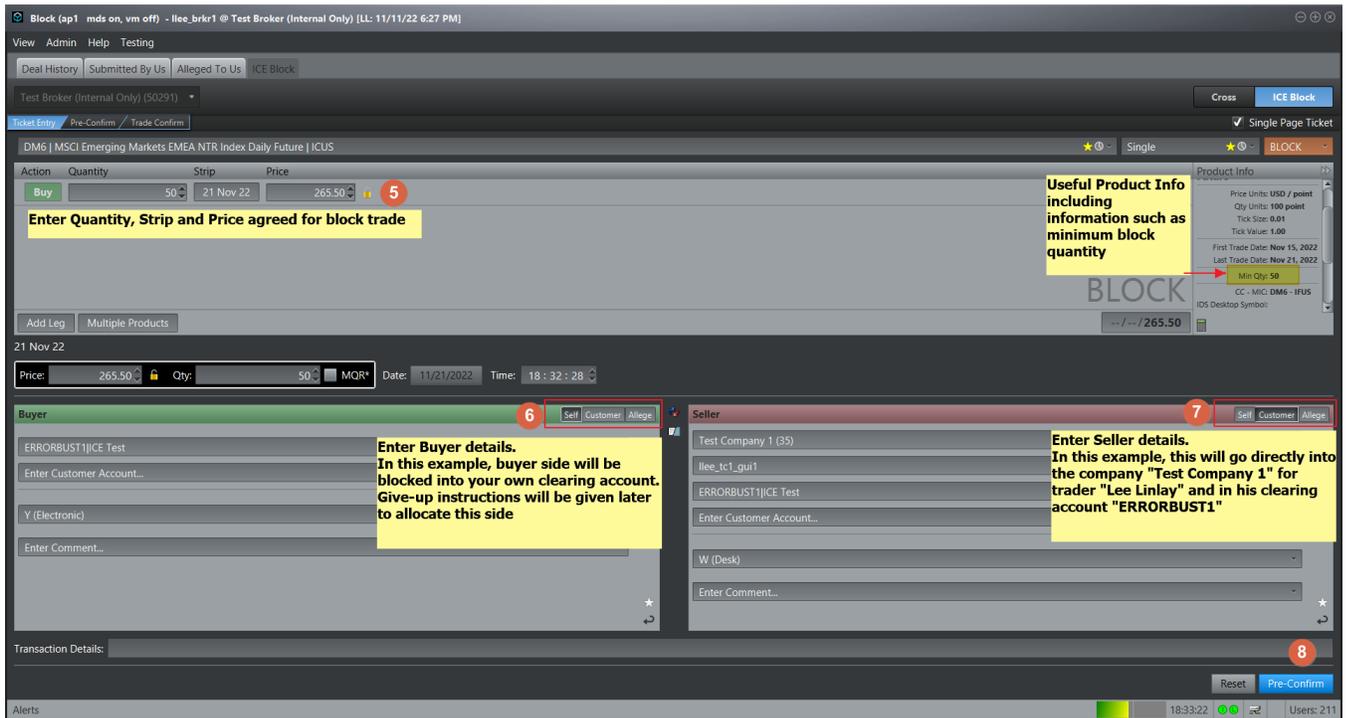
Products/Structures

msci daily Type a product keyword or enter product code

- DM2 | MSCI EAFE ESG Leaders NTR Index Daily Future | ICUS
- DM3 | MSCI Europe ESG Leaders NTR Index Daily Future | ICUS
- DM4 | MSCI USA ESG Leaders GTR Index Daily Future | ICUS
- DM5 | MSCI World ESG Leaders NTR Index Daily Future | ICUS
- DM6 | MSCI Emerging Markets EMEA NTR Index Daily Future | ICUS
- DMJ | MSCI EM ESG Leaders NTR Index Daily Future | ICUS
- DMJ | MSCI World NTR Index Daily Future | ICUS
- DML | MSCI ACWI NTR USD Index Daily Future | ICUS
- DMO | MSCI USA GTR Index Daily Futures | ICUS
- DMQ | MSCI EAFE Index Daily Future | ICUS
- DMR | MSCI Europe NTR USD Index Daily Future | ICUS
- DMS | MSCI Japan NTR Index Daily Future | ICUS
- DMU | MSCI Emerging Markets Index Daily Future | ICUS
- DMV | MSCI Pacific NTR Index Daily Future | ICUS
- DMW | MSCI EM Latin Amer Index NTR Daily Future | ICUS
- DMX | MSCI EM Asia NTR Index Daily Future | ICUS
- DMY | MSCI Emerging Markets NTR USD Index Daily Future | ICUS

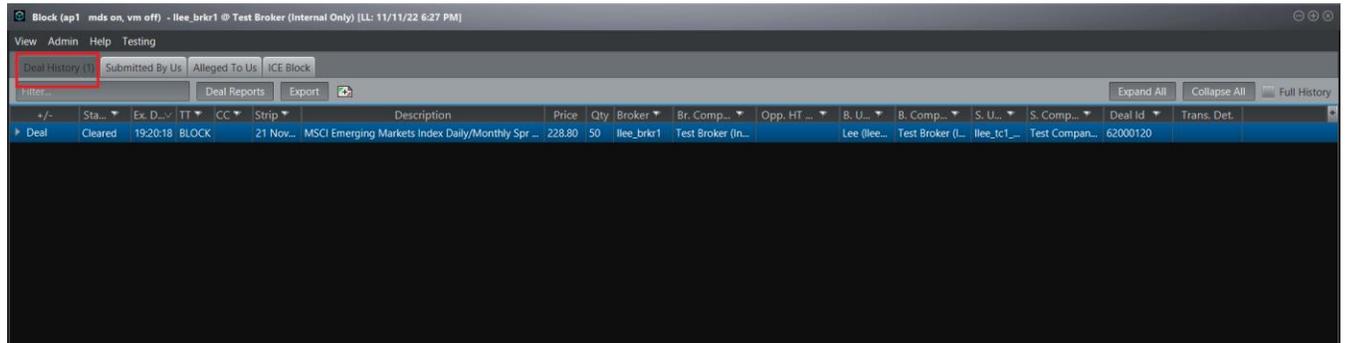
Strategies: All Filter... Single Spread Butterfly Condor Custom (Future)

Alerts 18:32:22 Users: 211



3. Deal History

All deals done across all brokers in the same company entity are available for viewing in the “Deal History” tab.



ICE Helpdesk Contact

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Option 1 (Exchange) > Sub-Option 1 (Trading Enquiries)

ICE Futures U.S. - Market Supervision

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