

CONTRACT PROCEDURES: ICE FUTURES ABU DHABI MSCI INDEX FUTURES CONTRACTS

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SECTION P – CONTRACT PROCEDURES: ICE FUTURES ABU DHABI MSCI INDEX FUTURES CONTRACTS¹

P.0 Interpretation
P.1 Timetable

¹ Inserted [●].

Members should familiarise themselves with the trademark ownership and licensing information applicable to terms used in these Contract Procedures and other relevant information such as licensors' disclaimers, which can be found at www.theice.com. Members should be mindful of such information and disclaimers when marketing to clients.

P.0 INTERPRETATION

All defined terms set out in Section O apply to this Section P.

P.1 TIMETABLE

Last Trading Day

16.00 hours on the Last Trading Day Trading in Contracts for the relevant delivery month shall cease.

Market day following the Last Trading Day ±

07.45 hours The last time for notification to the Exchange under O.6.1 of any error or alleged error in the Index due to any error or alleged error in the weighting of the price for any constituent share/stock of the Index. No correction to the Index shall be made in respect of any such error which is first notified to the Exchange or which first comes to its attention after this time.

The Exchange shall publish any correction to the Index under O.6.1 as soon as reasonably practicable.

09.00 hours The Exchange will publish a provisional EDSP.

The EDSP shall be the Closing Index Value on the Last Trading Day rounded in accordance with the convention as specified in the Table.

30 minutes after the publication of the provisional EDSP The last time for notification to the Exchange of an error or alleged error in the Index of a kind falling to be dealt with under O.6.2.

As soon as reasonably practicable after the expiry of the 30 minute period referred to above The Exchange will publish the final EDSP.

Settlement Day

By 10.00 hours All payments required by O.7.1 to be made by the Buyer and the Seller shall have been completed.

± Refer to O.10, in the event of an Unexpected Market Closure Event, this process will occur on the market day following the publication of the Unexpected Market Closure Index by MSCI Inc.