



55 East 52nd Street
New York, New York 10055

Submission No. 22-225 (2 of 3)
November 16, 2022

Mr. Christopher J. Kirkpatrick
Secretary of the Commission
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

**Re: New MSCI EAFE Climate Paris Aligned Index Futures Contract (2 of 3)
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.2**

Dear Mr. Kirkpatrick:

Pursuant to Commission Regulation 40.2, ICE Futures U.S., Inc. (“Exchange” or “IFUS”) submits, by written certification, the amendments to Chapter 23, Resolution No. 1 to Chapter 6, the No-Cancellation Range (“NCR”) and Reasonability Limit tables and the Interval Price Limit table, as set forth in Exhibits B, C and D, which provide for the listing of three new MSCI equity index futures contracts.

The Exchange currently lists a number of futures contracts based on various broad based MSCI equity indexes. IFUS will add to that group by listing the following new MSCI equity index futures contracts:

Contract Name	Contract Size	Minimum Tick (Index Points)	Accountability Level (Single Month)	Position Limit (All Months)
MSCI EM Asia ESG Leaders NTR Index Futures	\$20 x Index	\$0.100 Index points, equal to \$2.00 per contract. Block Trades can be done at .001 Index Points	20,000 Contracts	100,000 Contracts
MSCI EAFE Climate Paris Aligned NTR Index Futures s	\$20 x Index	\$0.100 Index points, equal to \$2.00 per contract. Block Trades can be done at .001 Index Points	50,000 Contracts	200,000 Contracts
MSCI World NTR (EUR) Index Futures	€100 x Index	€0.050 Index points, equal to €5.00 per contract. Block Trades can be done at .001 Index Points	20,000 Contracts	100,000 Contracts

The MSCI EM Asia ESG Leaders NTR futures contract is based on the MSCI EM Asia ESG Leaders NTR index. First listed in 2013, the index is a subset of the MSCI Emerging Markets Asia Index that represents high Environmental, Social and Governance (“ESG”) performance relative to sector peers

in large and mid-capitalization companies across 8 Emerging Markets (EM) countries.¹ The Index is currently comprised of 349 different constituents or companies², which together cover approximately 50% of the highest ESG rated companies in each sector and region of the parent Index.

The MSCI EAFE Climate Paris Aligned NTR Index futures contract is based on the MSCI EAFE Climate Paris Aligned NTR Index, which was first listed in 2022. The includes large and mid-cap companies across 21 Developed Markets (DM)³ countries, excluding the US and Canada and is currently comprised of 444 constituents or companies⁴.

Finally, the MSCI World Net Total Return NTR (EUR) Index futures contract is based on the MSCI World Net Total Return NTR (EUR) Index. First listed in 1986, the index, currently comprised of 1,539 different constituents or companies, includes large and mid-cap securities across 23 DM countries. As of October 31, 2022, the total market capitalization of the Index is approximately €49 trillion⁵.

Contract specifications for each of the three new futures contracts are similar to those of the existing IFUS MSCI Index futures contracts. Each contract is cash settled at expiration using a final settlement price derived from the underlying MSCI Index. Listed contract months, trading hours, daily settlement window, last trading day and last trading day hours and Exchange and Clearing fees match the respective terms of the existing contracts. The index multiplier for each futures contract is set forth in the table above. In addition, the NCR levels and Reasonability Limits, as well as the Interval Price Limits for the new MSCI equity index futures contracts are in-line with the levels for the current equity index futures listed by the Exchange and are set forth on the Exchange's website. The contracts will be block eligible with a 5 lot minimum block size. Copies of the relevant tables are attached in Exhibit C

The new contracts are subject to the position limits and position accountability levels, which are set forth in Exchange Rule 6.25 and amended Resolution No. 1 to Chapter 6, attached in Exhibits B and D, respectively. For the purpose of determining positions for the new MSCI Europe Climate Change NTR Index Futures, the Exchange will combine all long and short positions in related MSCI Europe Index Futures and Options Contracts. For the purpose of determining positions for the new MSCI USA Small Cap GTR Index futures, positions will be combined with all long and short positions in related MSCI USA Small Cap Index futures contracts. Participants exceeding the accountability level of the new MSCI Contracts: (i) automatically consent not to increase further and automatically consent to decrease those positions when so ordered by the Exchange acting in its own discretion and (ii) shall provide, in a timely manner, information on the nature of that participant's related cash position, Exchange Futures and Options position, trading strategy and/or hedging strategy and such other relevant information as the Exchange may require.

The amendments will become effective with the listing of the new MSCI equity index contracts on or about December 5, 2022, or such other date as the Exchange shall determine, which shall be no sooner than the second business day following the day on which this submission is filed. The Exchange is not aware of any substantive opposing views to the new contracts. The Exchange certifies that the rule amendments comply with the requirements of the Act and the rules and regulations promulgated thereunder.

¹ EM countries include: China, India, Indonesia, Korea, Malaysia, Pakistan, the Philippines, Taiwan and Thailand.

² <https://www.msci.com/documents/%2010199/5cb32b68-d312-487c-9792-0feac0b69d9b>

³ DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

⁴ https://www.msci.com/documents/10199/255599/msci_eafe_climate_Paris_aligned_index_usd_net.pdf/dec17f2a-9590-15be-4532-8ed325b2600b?t=1661535688848

⁵ <https://www.msci.com/documents/10199/890dd84d-3750-4656-87f2-1229ed5a5d6e>

The Exchange has reviewed the designated contract market core principles ("Core Principles") as set forth in the Act and has determined that the listing of the contracts complies with the following relevant Core Principles:

COMPLIANCE WITH RULES

The terms and conditions of the new MSCI equity index contracts will be enforced by the Exchange and are set forth in Chapter 23, Rule 4.25 and Rule 6.25 and Resolution No. 1 to Chapter 6, and the no-cancellation range ("NCR") table posted on the Reasonability Limits and NCR page on the Exchange's website as well as the Interval Price Limits table on the site. In addition, trading of the contracts is subject to all relevant Exchange rules which are enforced by the Market Regulation Department.

CONTRACTS NOT READILY SUBJECT TO MANIPULATION

The new contracts are not readily subject to manipulation as they are based on liquid underlying broad-based equity indexes which are widely traded. In addition, trading of the new contracts will be monitored by the Exchange's Market Regulation Department.

POSITION LIMITS OR ACCOUNTABILITY

Positions in the new MSCI equity index contracts will be subject to the single month accountability levels and all-months combined position limits set by the Exchange. Such accountability levels and position limits are based upon the deliverable supply in the cash market. Position accountability levels and limits are based upon the deliverable supply in the cash market. A detailed deliverable supply analysis accompanies this submission as Exhibit E⁶.

FINANCIAL INTEGRITY OF CONTRACTS

The new contracts will be cleared by ICE Clear U.S., a registered derivatives clearing organization subject to Commission regulation, and carried by registered futures commission merchants qualified to handle customer business.

The Exchange further certifies that, concurrent with this filing, a copy of this submission was posted on the Exchange's website and may be accessed at (<https://www.theice.com/futures-us/regulation#rule-filings>).

If you have any questions or need further information, please contact me at 212-748-4021 or at jason.fusco@theice.com.

Sincerely,



Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.

⁶ In accordance with CFTC Regulation 40.8, the Exchange has filed a request for confidential treatment of Exhibit E.

EXHIBIT A

MSCI EM Asia ESG Leaders NTR Index Future

Contract Size	\$20 times the MSCI EM Asia ESG Leaders NTR Index
Contract Months	5 contracts in the March, June, September, and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	0.100 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.
Symbol	ESG
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI EM Asia ESG Leaders NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level, single month – 20,000 lots Position Limit, All Months Combined – 100,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 5 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
MIC	IFUS
Clearing Venue	ICE Clear U.S.

MSCI EAFE Climate Paris Aligned NTR Index Futures

Contract Size	\$20 times the MSCI EAFE Climate Paris Aligned NTR Index
Contract Months	5 contracts in the March, June, September, and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	0.100 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.
Symbol	ESH
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI EAFE Climate Paris Aligned NTR Index on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level, single month – 50,000 lots Position Limit, All Months Combined – 200,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 5 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
MIC	IFUS
Clearing Venue	ICE Clear U.S.

MSCI World NTR (EUR) Index Futures

Contract Size	€100 times the MSCI World NTR Index (EUR)
Contract Months	5 contracts in the March, June, September, and December cycle
Price Quotation	Index points, to three decimal places
Tick Size	0.050 Index points, equal to . €5.00 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.
Symbol	ESI
Daily Settlement Window	15:59 to 16:00 NY time
Final Settlement	Cash settlement to the closing value of the MSCI World NTR Index (EUR) on the Last Trading Day for the contract.
Position Accountability and Limit Levels	Position Accountability Level, single month – 20,000 lots Position Limit, All Months Combined – 100,000 lots
Daily Price Limit	None.
Block Enabled	Yes, 5 lot Block Minimum Quantity
EFP and EFS Enabled	Yes.
Ex & Clrg Fee	Screen Trades: \$1.20 per side Block and EFRP Trades: \$1.75 per side
MIC	IFUS
Clearing Venue	ICE Clear U.S.

Exhibit B

ICE Futures U.S.[®], Inc.

MSCI INDEX FUTURES AND OPTIONS

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Trading Schedule

The hours of trading in MSCI EM Asia ESG Leaders NTR Index Futures Contracts shall be determined by the Exchange. On the last day of trading in an expiring future, the closing time for such future shall be 4:15 p.m. New York time.

Contract Symbol

ESG

Trading Unit

The unit of trading shall be \$20.00 times the MSCI EM Asia ESG Leaders NTR Index.

Price Increments

The minimum price fluctuation for the MSCI EM Asia ESG Leaders NTR Index Futures shall be 0.100 Index Points, which is \$2.00 per contract. Contracts shall not be made on any other price basis with the exception of certain Block Trades as may be specified by the Exchange, in which case the minimum price fluctuation shall be 0.001 Index Points, which is \$0.02 per contract.

23.A.068 MSCI EAFE CLIMATE PARIS ALIGNED NTR INDEX FUTURES

Trading Schedule

The hours of trading in MSCI EAFE Climate Paris Aligned NTR Index Futures Contracts shall be determined by the Exchange. On the last day of trading in an expiring future, the closing time for such future shall be 4:15 p.m. New York time.

Contract Symbol

ESH

Trading Unit

The unit of trading shall be \$20.00 times the MSCI EAFE Climate Paris Aligned NTR Index.

Price Increments

The minimum price fluctuation for the MSCI EAFE Paris Aligned NTR Index Futures shall be 0.100 Index Points, which is \$2.00 per contract. Contracts shall not be made on any other price basis with the exception of certain Block Trades as may be specified by the Exchange, in which case the minimum price fluctuation shall be 0.001 Index Points, which is \$0.02 per contract.

23.A.069 MSCI WORLD NTR (EUR) INDEX FUTURES

Trading Schedule

The hours of trading in MSCI World NTR (Eur) Index Futures Contracts shall be determined by the Exchange. On the last day of trading in an expiring future, the closing time for such future shall be 4:15 p.m. New York time.

Contract Symbol

ESI

Trading Unit

The unit of trading shall be €100.00 times the MSCI World NTR (Eur) Index.

Price Increments

The minimum price fluctuation for the MSCI World NTR (Eur) Index Futures shall be 0.050 Index Points, which is €5.00 per contract. Contracts shall not be made on any other price basis with the exception of certain Block Trades as may be specified by the Exchange, in which case the minimum price fluctuation shall be 0.001 Index Points, which is €0.10 per contract.

ICE Futures U.S.[®], Inc.

REGULATORY REQUIREMENTS

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Rule 6.25. Position Limits for Index Contracts

- (a) Position limit and position accountability levels for Index Contracts are specified in the Table contained in Resolution 1 contained in this Chapter (the “Position Limit Table”). A Person holding or controlling Exchange Futures Contracts and Futures Equivalent Contracts, net long or net short (calculated as specified in the Position Limit Table), in an amount equal to or greater than the accountability levels specified in such Table, (i) automatically consents not to increase further and automatically consents to decrease those positions when so ordered by the Exchange acting in its own discretion and (ii) shall provide, in a timely manner, information on the nature of that Person’s related cash position, Exchange Futures and Options position, trading strategy and/or hedging strategy and such other relevant information as the Exchange may require. Nothing in this Rule shall limit the authority of the Exchange to take action under Rules 6.11, 6.12 and 6.13 or to request and collect information regarding such Person’s related cash and Exchange Futures and Options positions.

****[RESOLUTION NO. 1 IS ATTACHED AS EXHIBIT D]****

EXHIBIT C



ICE Futures U.S., Inc. Reasonability Limits and No Cancellation Ranges - As of December 2022

The ICE Futures U.S. Error Policy includes Reasonability Limit (“RL”), No Cancellation Range (“NCR”) and Calendar Spread Stop Limit Order (“CSLOR”) levels for futures and options contracts. The levels shown below are subject to change without prior notification.

INDEX FUTURES (in Index Points)	RL	NCR	CSLOR
U.S. Dollar Index (DX)	0.500	0.200	0.100
MICRO NYSE FANG+™ Index (FNG)	45.00	15.00	10.00
MSCI EAFE Index (MFS)	24.000	8.000	5.000
MSCI Emerging Markets Index (MME)	16.000	4.000	2.500
MSCI World Index (MWL)	30.000	10.000	7.000
MSCI World Low Carbon Leaders NTR Index (WLC) and MSCI World Low Carbon Target NTR Index (WLT)	24.000	3.000	2.000
MSCI EAFE NTR Index (MFU)	100.000	30.000	20.000
MSCI Emerging Markets NTR Index (MMN)	10.000	3.000	2.000
MSCI Emerging Markets Latin America Index (MLE)	30.000	10.000	7.000
MSCI Emerging Markets ex China NTR Index (MMC)	100.000	30.000	20.000
MSCI Kokusai GTR Index (KKS)	30.000	5.000	2.500
MSCI EM Asia NTR Index (ASN)	10.000	3.000	2.000
MSCI ACWI NTR Index (MMW)	5.000	1.500	1.000
ACWI Ex-US NTR Index (AWN)	5.000	0.750	0.500
MSCI Canada Index (MCL) and USA Index (MUN)	18.000	9.000	6.000
MSCI Pan-Euro Index (MPP)	11.000	6.000	4.000
MSCI Euro Index (MEU)	10.000	4.500	3.000
MSCI USA Value Index (MCU)	20.000	10.500	7.000
MSCI Europe Index (MCE), Europe Growth Index (MGE), and Europe Value Index (MPU)	1.250	0.500	0.250
MSCI USA Growth Index (MRG)	30.000	15.000	10.000

MSCI USA Small Cap Index (MUS)	22.500	3.000	2.000
MSCI EM EMEA NTR Index (MMM)	5.000	1.500	1.000
MSCI EM NTR (EUR) Index (MMR)	5.000	1.000	0.750
MSCI EM LatAm NTR Index (MML)	10.000	3.000	2.000
Mexico NTR Index (MXM)	12.000	1.000	0.750
MSCI China Free NTR Index (\$50) (MCX)	9.000	1.300	1.000
MSCI India NTR Index (MIN)	16.000	4.000	2.500
MSCI Pacific NTR Index (MPA) and Europe NTR Index (EU9)	100.00	30.000	20.000
Pacific ex-Japan Index (PAC),	120.000	15.000	10.000
MSCI USA GTR Index (USS)	200.000	50.000	30.000
MSCI North America NTR Index (NAA) and Canada GTR Index (CAD)	150.000	18.000	12.000
MSCI World NTR Index (MWS)	100.000	30.000	20.000
MSCI AC Asia-ex-Japan Index (ASI)	10.000	3.000	2.000
MSCI Japan ESG Select Leaders Index (JSL)	30.000	4.000	2.500
MSCI Japan NTR Index (JPP)	100.000	30.000	20.000
MSCI USA Minimum Volatility Index (MUV)	85.000	12.000	8.000
MSCI World ESG Leaders NTR Index (LFW)	3.000	1.000	0.700
EAFE ESG Leaders NTR (LFG) and Europe ESG Leaders NTR Index (LFU)	3.200	0.400	0.300
MSCI EM ESG Leaders NTR Index (LFM)	24.000	8.000	5.000
MSCI USA Climate Change NTR Index (MUC)	32.000	4.000	3.000
MSCI USA ESG Leader GTR Index (LFA)	10.000	3.000	2.000
MSCI Australia NTR Index (AS7)	55.000	8.000	6.000
MSCI Malaysia NTR Index (MYM)	3.000	0.400	0.300
MSCI Thailand NTR Index (THG) and MSCI China Technology DR and P-Chip Index (CHT)	18.000	2.500	1.800
MSCI Hong Kong NTR Index (HKX)	550.000	70.000	45.000
MSCI Europe Climate Change NTR Index (EU1) and MSCI World Climate Change NTR Index (WOW)	18.000	2.000	1.500
MSCI China NTR Index (CHH)	10.000	3.000	2.000
MSCI USA Small Cap GTR Index (USC)	20.000	4.000	2.000
MSCI Germany NTR Index (GEA)	3.000	1.000	0.700
MSCI Italy NTR Index (ITH)	5.000	1.000	0.500
MSCI World Climate Paris Aligned NTR Index (MVR)	30.000	10.000	7.000
MSCI USA Climate Paris Aligned GTR Index (MVS)	45.000	15.000	10.000
MSCI Europe Climate Paris Aligned NTR Index (MVT)	30.000	10.000	7.000
MSCI EM Climate Paris Aligned NTR Index (MVU)	20.000	7.000	4.000
MSCI Europe (Euro) NTR Index (MVV)	2.500	.5000	0.250
<i>MSCI EM Asia ESG Leaders NTR Index (ESG)</i>	<i>20.000</i>	<i>7.000</i>	<i>4.000</i>
<i>MSCI EAFE Climate Paris Aligned NTR Index (ESH)</i>	<i>18.000</i>	<i>5.000</i>	<i>3.000</i>
<i>MSCI World NTR (EUR Index (ESI))</i>	<i>5.000</i>	<i>1.500</i>	<i>1.000</i>

ICE Biotechnology GTR Index (IUT)	5.000	1.000	0.500
ICE Semiconductor GTR Index (IUS)	20.000	4.000	2.000
ICE US Conforming 30-year Fixed Mortgage Rate Lock Weighted APR Index (30C)	0.100	0.075	0.075
ICE US Jumbo 30-year Fixed Mortgage Rate Lock Weighted APR Index (30J)	0.150	0.100	0.125
ICE One-Month SOFR Index (SR1)	0.05000	0.02500	0.05000
ICE Three-Month SOFR Index (SR3)	0.05000	0.02500	0.05000

[REMAINDER UNCHANGED]



INTERVAL PRICE LIMIT FUNCTIONALITY

With IPL levels as of December 2022

IPL functionality acts as a temporary circuit breaker feature on the electronic platform, to diminish the likelihood and extent of short-term price spikes or aberrant market moves. While it is designed to be in force throughout each trading day, it is expected that the protections will be actively triggered only in the case of extreme price moves over very short periods of time. The IPL regime uses three customizable parameters for each futures product:

1. **IPL Recalculation Time:** A pre-set length of time during which the price of a contract month may not move up or down more than the IPL Amount (defined below) from the contract price at the start of the period. This starting price is referred to as the “anchor price”. The IPL Recalculation Time continuously resets for the length of time applicable to the particular futures contract.

2. **IPL Amount:** The maximum number of points that a contract month is permitted to move up or down during each IPL Recalculation Time for the contract. The anchor price plus/minus the IPL amount effectively creates an IPL range for the contract for the IPL Recalculation Time.

3. **IPL Hold Period:** When the platform determines that the next trade in the contract month will be at a price that is outside the active IPL range, the platform triggers a Hold Period, during which the price of the contract is not permitted to trade outside the IPL range that was in place at the start of the IPL Hold Period. The length of the Hold Period is pre-set. When a Hold Period is triggered, the platform will issue an alert notifying users that a Hold Period has begun and specifying the time the Hold Period will end.

IPL parameters can be changed without prior notice, at the sole discretion of the Exchange, based on prevailing market conditions.

Current IPL Recalculation Times, Amounts and Hold Period for all IFUS products are shown below:

Stock and Financial Index Contracts:

FUTURES CONTRACT	IPL Amount (in Index Points)	Recalc Time (in secs)	Hold Period (in secs)
MSCI World Low Carbon Leaders NTR Index (WLC), MSCI World Low Carbon Target NTR	48.000	5	5

(WLT), MSCI EM Latin America Index (MLE), MSCI World Climate Paris Aligned NTR Index (MVR), MSCI Europe Climate Paris Aligned NTR Index (MVT), and MSCI World Index (MWL)			
MSCI EAFE NTR Index (MFU), MSCI Pacific NTR Index (MPA), MSCI Europe NTR Index (EU9), MSCI Japan NTR Index (JPP), MSCI Emerging Market ex-China NTR Index (MMC) , MSCI World NTR Index (MWS) and MSCI USA Minimum Volatility GTR Index (MUV)	120.000	5	5
MSCI Emerging Markets NTR Index (MMN), MSCI China NTR Index (CHH), MSCI Emerging Markets LatAm NTR Index (MML), MSCI USA ESG Leader GTR Index (LFA), MSCI ex-Japan NTR Index (ASI) and EM Asia NTR Index (ASN)	12.000	5	5
MSCI Kokusai GTR (KKS), and USA Growth Index (MRG)	60.000	5	5
MSCI ACWI NTR Index (MMW), EM NTR (MMR) Index, ACWI Ex-US NTR Index (AWN), MSCI Malaysia NTR (MYY), EMEA NTR Index (MMM), and MSCI Italy NTR Index (ITH)	6.000	5	5
MSCI Thailand NTR (THG), MSCI Europe Climate Change Index (EU1), MSCI World Climate Change (WOW), MSCI China Technology DR and P-Chip Index (CHT), MSCI Canada Index (MCL) and USA Index (MUN)	36.000	5	5
MSCI Pan-Euro Index (MPP)	22.000	5	5
MSCI Europe Index (MEU), MSCI Emerging Markets Index (MME) and MSCI India NTR Index (MIN)	20.000	5	5
MSCI China Free NTR Index (\$50) (MCX)	10.000	5	5
Pacific ex-Japan Index (PAC),	150.000	5	5
MSCI USA GTR Index (USS)	300.000	5	5
MSCI North America NTR Index (NAA) and Canada GTR Index (CAD)	180.000	5	5
MSCI Europe Index (MCE), Europe Growth Index (MGE), and Europe Value Index (MPU)	2.500	5	5
MSCI USA Climate Paris Aligned GTR Index (MVS)	50.000	5	5
MSCU USA Small Cap Index (MUS) and USA Small Cap GTR Index (USC)	25.000	5	5
MSCI World ESG Leaders NTR Index (LFW), EAFE ESG Leaders NTR (LFG), MSCI Germany	4.000	5	5

NTR Index (GEA) and Europe ESG Leaders NTR Index (LFU)			
MSCI EAFE Index (MFS), MSCI EM ESG Leaders NTR Index (LFM), MSCI USA Value (MCU) and MSCI USA Climate Change NTR Index (MUC)	40.000	5	5
MSCI Japan ESG Select Leaders GTR Index (JSL)	35.000	5	5
MSCI Hong Kong NTR Index (HKX)	750.000	5	5
MSCI Australia NTR Index (AS7)	110.00	5	5
<i>MSCI EM Asia ESG Leaders NTR Index (ESG)</i>	<u>30.000</u>	<u>5</u>	<u>5</u>
<i>MSCI EAFE Climate Paris Aligned NTR Index (ESH)</i>	<u>25.000</u>	<u>5</u>	<u>5</u>
<i>MSCI World NTR (EUR) Index (ESI)</i>	<u>6.000</u>	<u>5</u>	<u>5</u>
MICRO NYSE FANG+™ Index (FNG)	50.00	5	5
USA Value Index (MCU)	4000	5	5
MSCI EM Climate Paris Aligned NTR Index (MVU)	30.000	5	5
MSCI Europe (Euro) NTR Index (MVV)	3.250	5	5
ICE Biotechnology GTR Index (IUT)	6.500	5	5
ICE Semiconductor GTR Index (IUS)	25.000	5	5
ICE U.S. Conforming 30-year Fixed Mortgage Rate Lock Weighted APR Index (30C)	0.250	3	5
ICE U.S. Jumbo 30-year Fixed Mortgage Rate Lock Weighted APR Index (30J)	0.375	3	5
ICE One-Month SOFR Index Future (SR1)	0.25000	3	5
ICE Three-Month SOFR Index Future (SR3)	0.25000	3	5