

CIRCULAR

11 AUGUST 2015

CIRCULAR 15/165 INTRODUCTION OF ADDITIONAL DIVIDEND ADJUSTED STOCK FUTURES

CATEGORY

Trading

ATTACHMENTS

Additions to the List of Company Shares that may be the subject of a lot in respect of Contract Rules Sections QQQQQ and RRRRR

The purpose of this Circular is to advise Members of the introduction of additional Dividend Adjusted Single Stock Futures (“DASFs”).

On and from 28 September 2015 and subject to the completion of relevant regulatory processes, additional DASFs will be made available for trading on ICE Block under the terms of the Contract Rules Sections QQQQQ and RRRRR of the ICE Futures Europe Regulations on the company shares set out in Attachment 1 to this Circular.

The minimum volume threshold for Block Trades in the DASFs shall be set at 1 lot for outright and 2 lots for strategy trades.

U.S. Regulatory Position

Members should note that currently U.S. persons are not permitted to engage in transactions in DASFs.

Additional Information

Additional information, including business days, trading hours and fees can be found on our website at <https://www.theice.com/futures-europe/market-resources>.

Members with any queries should contact the Equity Derivatives team on +44 (0)20 7429 4635 or by email to: equities@theice.com.

Please ensure that the appropriate members of staff within your organisation and customers are advised of the content of this Circular.

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Signed:



Patrick Davis
Company Secretary

FOR MORE INFORMATION, PLEASE CONTACT:

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