

# CIRCULAR

02 MARCH 2016

## CIRCULAR 16/024 INTRODUCTION OF ADDITIONAL DIVIDEND ADJUSTED STOCK FUTURES, SINGLE STOCK FUTURES AND SINGLE STOCK OPTIONS

### CATEGORY

Trading

### ATTACHMENTS

**Attachment 1:** Additions to the List of Company Shares that may be the subject of a lot in respect of Contract Rules Sections KKKKK and LLLLL

**Attachment 2:** Additions to the List of Company Shares that may be the subject of a lot in respect of Contract Rules Sections QQQQQ and RRRRR

**Attachment 3:** Additions to the List of Company Shares that may be the subject of a lot in respect of Contract Rules Sections UUUUU and VVVVV

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

On and from Monday 04 April 2016 and subject to the completion of relevant regulatory processes, additional DASFs, SSFs and SSOs will be made available for trading on ICE Block under the terms of the Contract Rules Section KKKKK, LLLLL, QQQQQ, RRRRR, UUUUU and VVVVV of the ICE Futures Europe Regulations on the company shares set out the Attachments to this Circular.

The minimum volume threshold for Block Trades in these new DASFs, SSFs and SSOs 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 and SSFs.

The flexible SSOs will be “Eligible Options” (as referred to in ICE Future Europe Circular [14/138](#), issued on 27 October 2014) in respect of the transaction of business with specified U.S. entities.

### Additional Information

Additional information, including business days, trading hours and fees can be found on our website [here](#).

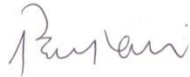
Members with any queries should contact the Equity Derivatives team on +44 (0)20 7429 4635 or by email to: [equities@theice.com](mailto:equities@theice.com).

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## CIRCULAR

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

Signed:



Patrick Davis  
Company Secretary

### FOR MORE INFORMATION, PLEASE CONTACT:

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