

## CIRCULAR

02 MARCH 2017

**CIRCULAR 17/022**

### **ICE FUTURES EUROPE EQUITY INDEX FUTURES: INTRODUCTION OF AN ADDITIONAL CONTRACT AND PROPOSED CONTRACT RULE AMENDMENTS**

#### **CATEGORY**

Regulations

#### **ATTACHMENTS**

**Attachment 1:** Rule Section MMMMMM

**Attachment 2:** Contract Specifications

The purpose of this Circular is to consult Members on proposed changes to the Regulations which are needed to support the admission to trading of a Futures Contract based on the MSCI Taiwan Net Total Return Index (the "Contract").

Subject to completion of all relevant regulatory processes, the Contract will be admitted to trading on **Monday 10 April 2017**. The proposed changes to the Regulations are set out in **Attachment 1** to this Circular.

Details of the new Contract, including the Contract Specification and contract periods can be found in **Attachment 2** to this Circular.

The Contract will be available on ICE Block only and will be cleared by ICE Clear Europe, who will act as a central counterparty to all trades.

#### **Fees**

Exchange and Clearing Fees for the Contracts can be found [here](#) in the section "MSCI Regional and Country Specific, MSCI Europe Sectors, MSCI World Sectors, MSCI Factor and MSCI Currency Hedged Index futures - block only"

#### **Screen Access**

Participants permissioned for the relevant Market Type will automatically be permissioned for the equivalent contract type listed in this Circular.

#### **U.S. Regulatory Position**

Members should note that U.S. Persons are not currently permitted to engage in transactions in the Contract.

Should you have any questions in relation to this Circular or require further information, please contact the Equity Derivatives team by phone on +44 (0)20 7429 4635 or email [equities@theice.com](mailto:equities@theice.com).

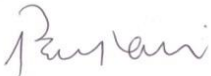
**I therefore give formal notice, on behalf of the Board, in accordance with the Code of Practice that it proposes the change to the Exchange Regulation set out in the attached. The Code of Practice provides that any written request for the Board to consider whether the Code of Practice has been adhered to must be received by the Secretary within fourteen days of the date of this Circular. In the absence of any such request the proposed change will come into effect on Monday 10 April 2017.**

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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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