

CIRCULAR

07 JUNE 2017

CIRCULAR 17/075 ICE FUTURES EUROPE EQUITY INDEX FUTURES: CONTRACT NAME CHANGE AND PROPOSED RULE AMENDMENTS

CATEGORY

Regulations

ATTACHMENTS

Attachment 1: Contract Rules Section MMMMMM

Attachment 2: Procedures Section NNNNNN

Attachment 3: Contract Specifications

The purpose of this Circular is to consult Members on the proposed amendments to the Regulations which are needed to support the change to the contract names for the Russell UK Mid 150 Index futures (UKM), the Russell Europe SMID 300 Index futures (SMD) and the MSCI Taiwan Index Futures(the “Contracts”).

Subject to completion of all relevant regulatory processes, on and from **Thursday 22 June 2017**, the following contracts will be renamed:

- from “Russell UK Mid 150 Index futures” to the “**FTSE UK Mid Cap Tradable Plus Index futures**”,
- from “Russell Europe SMID 300 Index futures” to “**FTSE Developed Europe SMID Cap Tradable Plus Index futures**”,
- from “MSCI Taiwan” to “MSCI Taiwan NTR USD”.

The proposed changes to the Regulations are set out in **Attachment 1** and **Attachment 2** to this Circular.

For the avoidance of doubt, all other specifications for the Contracts will remain identical. The specifications can be found in **Attachment 3** to this Circular.

The Contracts are available on ICE Block only and are cleared by ICE Clear Europe, who acts as a central counterparty to all trades.

Fees

Exchange and Clearing Fees for the Contracts can be found [here](#).

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 Contracts.

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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.

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 Thursday 22 June 2017.

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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