



## Close Brothers Group

### Contract Specifications

|                           |   |
|---------------------------|---|
| Description               | Physically Delivered Option Contract on UK Single Equities<br><br>Additional flexible products may be available for this equity. Please see ICEBlock Only contracts <a href="#">here</a>  |
| Contract Symbol           | CBO   |
| Unit of Trading           | One option normally equals rights over 1000 shares. Due to corporate action contract adjustments some equity options series may have a non-standard contract size. Details of non-standard contract sizes can be found <a href="#">here</a> |
| Quotation                 | Pence per share   |
| Minimum Price Fluctuation | 0.25 pence per share / £2.50  |
| Last Trading Day          | 16:30 London Time. Third Friday in expiry month<br>*In the event that this day is not a business day, then the Last Trading Day shall normally be the preceding full business day   |
| Algorithm                 | Price-time trading algorithm with priority given to the first order at the best price.  |
| Block Trade Minimum       | 250 contracts<br>Block Trades can be reported up to 17:30 London time on any business day other than the Last Trading Day   |
| Exercise Procedure        | Exercise by 18:30 London time on any business day   |

# Contract Specifications

|                            |  |
|----------------------------|--|
| Delivery Month             | <p>Target Group Options* - Serial months out to two years. Longer dated expiries beyond two years with a maximum expiry of five years are available on ICE Block only.</p> <p>Non Target Group Options* - Serial months out to one year. Longer dated expiries beyond one year with a maximum expiry of five years are available on ICE Block only.</p> <p>*A list of Target Group and Non Target Options can be found <a href="#">here</a>.</p> |
| Settlement Date            | Settlement Date is two business days following the day of exercise/Last Trading Day.   |
| Deliverable Specifications | Delivery will be 1,000 shares (or other such number of shares as determined by the terms of the contract).   |
| Option Premium             | Payable in full by the buyer on the business day following a transaction.  |
| Additional Information     | In the United States these products may only be offered and sold to prescribed entities under specified conditions.  |
| Stock Exchange             | London Stock Exchange  |