

Circular 23/098 Introduction of New Equity Derivatives Contract

Category

Trading

Attachments

Attachment 1: Summary Contract Specifications

Attachment 2: Rule Section OOOOOO

The purpose of this Circular is to notify Members and their customers of the launch by ICE Futures Europe of the **MSCI World Real Estate NTR Index Futures contract** ("the Contract"), subject to satisfactory conclusion of applicable regulatory processes, for a first trade date of Wednesday 14 June 2023.

The Contract will be made available in ICE Block only and will be subject to Sections OOOOOO and PPPPPP of the ICE Futures Europe Regulations.

Details of the Contracts, including the Summary Contract Specifications, contract codes and contract periods can be found in Attachment 1 to this Circular.

Fees

Exchange and Clearing Fees will be available here.

ICE Block Minimum Volume Thresholds

The minimum volume threshold for Block Trades in the Contract is available here.

U.S. Regulatory Position

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

Rules and Administrative Procedures

Section OOOOOO will be amended to reflect the launch of the Contract, as detailed in Attachment 2 to this Circular.

Additional Information

Additional information, including business days, trading hours and fees can be found here.

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

Signed:

Laurence Walton

larane Ul

Head of Regulation and Compliance

For more information, please contact:

Equity Derivatives team | +44 (0)20 7429 4635 | equities@ice.com