

## LIFFE NOTICE NO. 3825

Issue Date: 25 April 2014

Effective Date: 30 April 2014

### UNIVERSAL STOCK FUTURES CONTRACT AND DIVIDEND ADJUSTED SINGLE STOCK FUTURES CONTRACT (BASED ON COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 66F)

#### INTRODUCTION OF ADDITIONAL FLEXIBLE DIVIDEND ADJUSTED SINGLE STOCK FUTURES

##### Executive Summary

This Notice informs Members of the introduction of a number of additional flexible Dividend Adjusted Single Stock Futures which will be made available within Bclear on and from 30 April 2014.

#### 1. Introduction

1.1 On and from 30 April 2014, the Exchange will make available additional flexible Dividend Adjusted Single Stock Futures (“DASFs”) within Bclear.

#### 2. Additions to the List of Contract Details

2.1 On and from 30 April 2014, additional flexible DASFs will be made available under the terms of Exchange Contract No. 66F on the company shares set out in Attachment 1 to this Notice.

#### 3. U.S. Regulatory Position

3.1 Members should note that currently U.S. persons are not permitted to engage in transactions in Dividend Adjusted Single Stock Futures Contracts.

#### 4. Additional Information

4.1 An updated List of Contract Details in respect of Exchange Contract No. 66F will be made available in the Liffe Market Handbook and on the website ([www.nyx.com/liffemarkethandbook](http://www.nyx.com/liffemarkethandbook)) in due course.

4.2 Additional information, including business days and hours, fees and other information with respect to the operation of Bclear, can be found on the website ([www.nyx.com/bclear](http://www.nyx.com/bclear)).

For further information in relation to this Notice, Members should contact:

Equity Derivatives Product Management +44 (0)20 7379 2200 [equities@nyx.com](mailto:equities@nyx.com)

**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F  
UNIVERSAL STOCK FUTURES CONTRACT AND DIVIDEND ADJUSTED SINGLE STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS)  
(CASH SETTLED AND PHYSICAL DELIVERY CONTRACTS)**

KEY:

<sup>1</sup> A business day in the context of the settlement period (i.e. T+4) is described as a day on which a particular security can be settled in the relevant settlement agency\*\*, irrespective of a currency holiday in the local market.

All times are London times.

**RELEVANT STOCK EXCHANGE: EURONEXT AMSTERDAM**

Company	ISIN Code	Contract Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day <sup>1</sup>	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Royal Dutch Shell plc A Euro	GB00803MLX29	ORD	ORS	EUR	EUR	0.0001	0.0001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**RELEVANT STOCK EXCHANGE: EURONEXT BRUSSELS**

Company	ISIN Code	Contract Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day <sup>1</sup>	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Anheuser-Busch InBev NV	BE0003793107	OIV	OIH	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**RELEVANT STOCK EXCHANGE: EURONEXT PARIS**

Company	ISIN Code	Contract Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day <sup>1</sup>	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Sanofi	FR0000120578	ONS	ONF	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**RELEVANT STOCK EXCHANGE: DEUTSCHE BORSE**

Company	ISIN Code	Contract Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day <sup>1</sup>	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Siemens AG	DE0007236101	OSI	OSQ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE**

Company	ISIN Code	Contract Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day <sup>1</sup>	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
BHP Billiton PLC	GB0000566504	OBH	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
GlaxoSmithKline PLC	GB0009252882	OGX	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a

\*\*Relevant Settlement System for Physically Delivered contracts

**Relevant Stock Exchange**

London Stock Exchange  
Deutsche Börse (Xetra)  
SIX Swiss Exchange  
Euronext Amsterdam  
Euronext Paris  
Others

**Relevant Settlement System**

Euroclear UK & Ireland  
Clearstream Banking Frankfurt AG  
SIS SIX AG  
Euroclear Nederland  
Euroclear France  
Euroclear Bank