

LIFFE NOTICE NO. 3822

Issue Date: 15 April 2014

Effective Date: 22 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)

OPTION CONTRACT ON EQUITY RELATED SECURITIES (INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 201F)

INTRODUCTION OF ADDITIONAL FLEXIBLE UNIVERSAL STOCK FUTURES AND FLEXIBLE INDIVIDUAL EQUITY OPTION CONTRACTS

Executive Summary

This Notice informs Members of the introduction of an additional flexible Universal Stock Futures Contract and a number of flexible Individual Equity Option Contracts which will be made available within Bclear on and from 22 April 2014.

1. Introduction

1.1 On and from 22 April 2014, the Exchange will make available an additional flexible Universal Stock Futures Contract (“USF”) and a number of flexible Individual Equity Option Contracts (“IEOs”) within Bclear.

2. Details of flexible USF and IEO Contracts to be made available through Bclear

2.1 On and from 22 April 2014:

- (i) an additional flexible USF will be made available under the terms of Exchange Contract No. 66F on the company shares set out in Attachment 1 to this Notice; and
- (ii) additional flexible IEOs will be made available under the terms of Exchange Contract No. 201F on the company shares set out in Attachment 2 to this Notice. In addition, for the purposes of Stock Contingent Trades, Equity Shares Contracts have been made available under the terms of Exchange Contract No. 211 on the company shares set out in London Notice Nos. [3799](#) and [3815](#), issued on 14 February 2014 and on 31 March 2014, respectively.

2.2 There are no minimum volume requirements for flexible USFs and flexible IEO Contracts within Bclear.

3. U.S. Regulatory Position

- 3.1 The flexible Individual Equity Option Contracts will be “Eligible Options” (as referred to in London Notice No. [3732](#), issued on 3 July 2013) in respect of the transaction of business with specified U.S. entities.
- 3.2 London Notice No. [3732](#) also set out minor revisions to the arrangements under which specified U.S. persons are permitted to engage in transactions in Eligible Options and detailed an extension to the list of options covered by such arrangements. The list of “Eligible Options” now consists of all current LIFFE Individual Equity Option, and Index Option, Contracts based on non-US underlyings.
- 3.3 By extension, the arrangements set out in the aforementioned Notice also apply to the offer and sale in the U.S. of the corresponding Equity Shares Contract given that an Equity Shares Contract has to be executed as part of a Stock Contingent Trade.
- 3.4 The updated list of “Eligible Options” will be available on the website (www.nyx.com/liffe) in due course.
- 3.5 Members should note that currently U.S. persons are **not** permitted to engage in transactions in Universal Stock Futures Contracts.

4. Additional Information

- 4.1 Updated Lists of Contract Details in respect of Exchange Contracts No. 66F and No. 201F will be made available in the LIFFE Market Handbook and on the website (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 UTP and Bclear, can be found on the website (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

**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:

¹ 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 CREST or Euroclear, irrespective of a currency holiday in the local market.

All times are London times.

RELEVANT STOCK EXCHANGE: TORONTO 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 ¹	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Canadian Oil Sands Ltd	CA13643E1051	CAZ	n/a	CAD	CAD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	n/a

**Relevant Settlement System for Physically Delivered contracts

<u>Relevant Stock Exchange</u>	<u>Relevant Settlement System</u>
London Stock Exchange	Euroclear UK & Ireland
Deutsche Börse (Xetra)	Clearstream Banking Frankfurt AG
SIX Swiss Exchange	SIS SIX AG
Euronext Amsterdam	Euroclear Nederland
Euronext Paris	Euroclear France
Borsa Istanbul	Takasbank
Others	Euroclear Bank

**ADDITIONS TO THE LIST OF CONTRACT DETAILS AND OTHER RELEVANT INFORMATION IN RESPECT OF EXCHANGE CONTRACT NO 201F
OPTION CONTRACT ON EQUITY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS**

Attachment 2 to LIFFE Notice No. 3822

KEY: AMR American Style Exercise EUR European Style Exercise
CSH Cash Settled contracts PHY Physical Delivery contracts

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)	Last Trading Day	Time trading ceases on the Last Trading Day	Reference Day	Daily Reference Price	CSH	PHY**	Settlement Day*			
		AMR/ CSH	AMR/ PHY**	EUR/ CSH	EUR/ PHY**										Expiry Reference Price	Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY**	EUR/CSH	EUR/PHY**
Aberdeen Asset Management Plc	GB0000031285	n/a	AA2	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Aggreko Plc	GB00B4WQ2229	n/a	AG2	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Amec Plc	GB0000282623	n/a	AM7	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Bunzl Plc	GB00B0744B38	n/a	B22	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Coca-Cola Hbc Ag	CH0198251305	n/a	CL3	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Easyjet Plc	GB00B7KR2P84	n/a	E22	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Imi Plc	GB00BGLP8L22	n/a	IM2	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Melrose Industries Plc	GB00BHY32D12	n/a	ML0	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Mondi Plc	GB00B1CRLC47	n/a	MD2	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Ocado Group Plc	GB00B3MBS747	n/a	OC2	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Sports Direct International Plc	GB00B1QH8P22	n/a	SI7	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Travis Perkins Plc	GB0007739609	n/a	TP2	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a
Weir Group Plc	GB0009465807	n/a	WE2	n/a	n/a	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	n/a	Official Closing Price	n/a	Fourth Business Day after Expiry Day	n/a	n/a

* 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 CREST or Euroclear, irrespective of a currency holiday in the local market.

**Relevant Settlement System for Physically Delivered contracts

Relevant Stock Exchange

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

Relevant Settlement System

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