

LIFFE NOTICE NO. 3856

Issue Date: 22 August 2014

Effective Date: 28 August 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 Contracts, which will be made available within Bclear on and from 28 August 2014.

1. Introduction

1.1 On and from 28 August 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 28 August 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) 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).

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

Equity Derivatives

+44 (0)20 7429 4635

EquityDerivativesLondon@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 the relevant settlement agency, irrespective of a currency holiday in the local market.

² Relevant Settlement System for Physically Delivered contracts: Relevant Stock Exchange (Relevant Settlement System)

Borsa Istanbul (Tikasbank), Deutsche Börse (Clearstream Banking Frankfurt AG), Euronext Amsterdam (Euroclear Nederland), Euronext Paris (Euroclear France), London Stock Exchange (Euroclear UK & Ireland), London Stock Exchange IOB (Euroclear Bank), Irish Stock Exchange (Euroclear UK & Ireland), NASDAQ (Euroclear Bank US), NYSE (Euroclear Bank US), SIX Swiss Exchange (SIS SIX AG), Others (Euroclear Bank)

All times are London times.

RELEVANT STOCK EXCHANGE: BORSA ITALIANA

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 ²									Cash Settlement	Physical Delivery ²
Exor SpA	IT0001353140	0EH	0EW	EUR	EUR	0.0001	0.0001	100	18:00	Business day immediately following LTD	Opening auction price determined by Borsa Italiana on the Reference Day	Market day immediately following Reference Day	Fourth Business Day after the Reference Day
Finmeccanica SpA	IT0003856405	0FC	0FG	EUR	EUR	0.0001	0.0001	100	18:00	Business day immediately following LTD	Opening auction price determined by Borsa Italiana on the Reference Day	Market day immediately following Reference Day	Fourth Business Day after the Reference Day

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 ¹	
		Cash Settlement	Physical Delivery ²									Cash Settlement	Physical Delivery ²
Wacker Chemie AG	DE000WCH8881	0WC	0WX	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 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 ¹	
		Cash Settlement	Physical Delivery ²									Cash Settlement	Physical Delivery ²
Vopak NV, Koninklijke	NL0009432491	0VL	0VX	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 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 ¹	
		Cash Settlement	Physical Delivery ²									Cash Settlement	Physical Delivery ²
Ageas SV/NV	BE0974264930	0AE	0AY	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Belgacom SA	BE0003810273	0BL	0BJ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Bpost SA	BE0974268972	0BB	0BD	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Delhaize Group SA	BE0003562700	0DH	0DJ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Groupe Bruxelles Lambert SA	BE0003797140	0GR	0GU	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Umicore SA	BE0003884047	0UM	0UV	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 LISBON

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 ²									Cash Settlement	Physical Delivery ²
Banco Comercial Portugues SA	PTBCP0AM0007	0BF	0BK	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 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 ¹	
		Cash Settlement	Physical Delivery ²									Cash Settlement	Physical Delivery ²
CNP Assurances	FR0000120222	0CY	0CX	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
JCDecaux SA	FR0000077919	0JC	0JH	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Fonciere Des Regions	FR0000064578	0FM	0FX	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
ICADE	FR0000035081	0II	0IX	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Klepierre	FR0000121964	0KL	0KX	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Eurazeo SA	FR0000121121	0EU	0EQ	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: HELSINKI 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 ²									Cash Settlement	Physical Delivery ²
Elisa OYJ	FI0009007884	0EL	0EJ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Metso OYJ	FI0009007835	0TJ	0TX	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Nokian Renkaat OYJ	FI0009005318	0NJ	0NX	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Stora Enso OYJ	FI0009005961	0TW	0TZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
UPM-Kymmene OYJ	FI0009005987	0UP	0UG	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: MADRID 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 ²									Cash Settlement	Physical Delivery ²
Zardoya Otis SA	ES0184933812	0ZA	0ZX	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: VIENNA 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 ²									Cash Settlement	Physical Delivery ²
OMV AG	AT0000743059	0VM	0VG	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD