

LIFFE NOTICE NO. 3835

Issue Date: 6 June 2014

Effective Date: 12 June 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 UNIVERSAL STOCK FUTURES AND FLEXIBLE DIVIDEND ADJUSTED SINGLE STOCK FUTURES CONTRACTS

Executive Summary

This Notice informs Members of the introduction of a number of additional flexible Universal Stock Futures and flexible Dividend Adjusted Single Stock Futures Contracts, which will be made available within Bclear on and from 12 June 2014.

1. Introduction

1.1 On and from 12 June 2014, the Exchange will make available additional flexible Universal Stock Futures (“USFs”) and Dividend Adjusted Single Stock Futures (“DASFs”) within Bclear.

2. Additions to the List of Contract Details

2.1 On and from 12 June 2014:

- (i) additional flexible USFs 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 DASFs will be made available under the terms of Exchange Contract No. 66F on the company shares set out in Attachment 2 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 Universal Stock Futures and 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 Product Management +44 (0)20 7429 4635 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 the relevant settlement agency**, irrespective of a currency holiday in the local market.

All times are London times.

RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE (INTERNATIONAL ORDER BOOK)

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**
Samsung Electronics Reg.S GDR	US7960508882	SM8	SM9	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**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

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		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Megafon GDR	US58517T2096	OMR	OMW	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
MMC Norilsk Nickel ADR	US46626D1081	OMU	OMQ	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Reliance Industries Spons GDRs	US7594701077	OR6	OR7	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Samsung Electronics Reg.S GDR	US7960508882	OS2	OS3	USD	USD	0.0001	0.0001	<u>100</u>	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Severstal (OAO) GDR	US8181503025	OS6	OS7	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Sistema JSFC GDR	US48122U2042	OS4	OS5	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Surgutneftegaz ADR	US8688612048	OGP	OGE	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Tatneft (AO) GDR	US6708312052	0AJ	0AX	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
VTB Bank OJSC	US46630Q2021	OVT	OVC	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

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