

## LIFFE NOTICE NO. 3840

Issue Date: 13 June 2014

Effective Date: 18 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 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 18 June 2014, subject to the completion of regulatory processes.

#### 1. Introduction

- 1.1 Subject to conclusion of regulatory processes, on and from 18 June 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 Subject to the conclusion of regulatory processes, on and from 18 June 2014, additional flexible DASFs will be made available under the terms of Exchange Contract No. 66F on the company shares set out in the Attachment 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 7429 4635 [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: NASDAQ**

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**
Microsoft Corp	US5949181045	OMO	OMC	USD	USD	0.001	0.001	<u>1000</u>	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day
Mylan Inc/PA	US6285301072	OMJ	OMX	USD	USD	0.001	0.001	<u>1000</u>	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day
Linear Technology Corp	US5356781063	OLN	OLI	USD	USD	0.001	0.001	100	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day

**RELEVANT STOCK EXCHANGE: NYSE**

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**
Coca-Cola Co/The	US1912161007	OKO	OKA	USD	USD	0.001	0.001	<u>1000</u>	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day
General Motors Co	US37045V1008	OGN	OGC	USD	USD	0.001	0.001	<u>1000</u>	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day
American International Group Inc	US0268747849	OAI	OAG	USD	USD	0.001	0.001	<u>1000</u>	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day
Consolidated Edison Inc	US2091151041	OED	OES	USD	USD	0.001	0.001	100	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day
Macy's Inc	US55616P1049	OMN	OMP	USD	USD	0.001	0.001	100	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day
State Street Corp	US8574771031	OSX	OS1	USD	USD	0.001	0.001	100	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day
Delta Air Lines Inc	US2473617023	ODL	ODR	USD	USD	0.001	0.001	<u>1000</u>	14:30 (London)	LTD	Official Opening Price	Business Day immediately following the Reference Day	Fourth Business Day following the Reference Day

\*\*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