

## LONDON NOTICE NO. 3809

Issue Date: 12 March 2014

Effective Date: 17 March 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 CONTRACTS

#### 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 17 March 2014.

#### 1. Introduction

- 1.1 On and from 17 March 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 17 March 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. Requirement for relevant Clearing Members to set up APS Accounts with ICE Clear Europe Ltd

- 3.1 Clearing Members wishing to clear flexible DASFs need to ensure that they have set up an APS Bank Account in the relevant underlying currency prior to clearing the contracts. Clearing Members that have not set up relevant APS Bank Accounts will **not** be able to clear the flexible DASFs listed in the Attachment to this Notice. Clearing Members should ensure that the appropriate accounts are in place to clear these contracts.
- 3.2 More information can be found on the ICE Clear Europe website at: [http://www.theice.com/clear\\_europe\\_treasury.jhtml](http://www.theice.com/clear_europe_treasury.jhtml) or contact ICE Clear Europe's Treasury Team at [iceeutreasury@theice.com](mailto:iceeutreasury@theice.com) or +44 (0)20 7429 4580.

**4. Requirement for relevant Clearing Members to set up the relevant account within the local settlement system for physically delivered flexible DASFs on company shares listed on Borsa Istanbul**

4.1 Clearing Members will also be required to set up the relevant accounts within the local settlement system, i.e. appoint a local settlement agent, if they do not already have one, in order to complete delivery of shares resulting from the delivery of physically delivered DASFs based on the company shares listed on Borsa Istanbul.

**5. Trading licenses**

5.1 In addition to the requirements outlined in Section 3 and 4 above, Members wishing to submit business in the flexible DASFs based on the company shares listed on Borsa Istanbul and the Johannesburg Stock Exchange via Bclear will need to have valid Turkish Lira and South African rand trading subscriptions (TFO, and ZAE, respectively). Members wishing to obtain subscriptions should contact the NYSE Liffe Membership Operations team on [membershipops@nyx.com](mailto:membershipops@nyx.com).

5.2 To clear trades, Members will require the relevant clearing status (GCM or ICM) and access to UCP.

5.3 To claim trades only, Members will need to have the appropriate entitlement set up in the membership database and access to the Universal Clearing Platform ("UCP").

**6. U.S. Regulatory Position**

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

**7. Additional Information**

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

7.2 Additional information, including business days and hours, fees and other information with respect to the operation of Bclear, can be found on the NYSE Euronext 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: BORSA ISTANBUL**

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**
Türkiye Garanti Bankası AS	TRAGARAN91N1	OGA	OGG	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Akbank TAS	TRAAKBNK91N6	OAK	OAN	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
BİM Birlesik Magazalar AS	TREBIMM00018	OBI	OBY	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Türkiye Halk Bankası AS	TRETHAL00019	OHA	OHK	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Hacı Omer Sabancı Holding AS	TRASAHOL91Q5	OSJ	OSZ	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Türkcell İletişim Hizmet AS	TRATCELL91M1	OTT	OTI	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Türkiye İş Bankası	TRAISTR91N2	OIK	OIM	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Türk Hava Yolları	TRATHYAO91M5	OTY	OTH	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Tupras Türkiye Petrol Rafinerileri AS	TRATUPRS91E8	OTU	OTP	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
KOC Holding AS	TRAKCHOL91Q8	OKC	OKH	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Emlak Konut Gayrimenkul Yatırım Ortaklığı AS	TREEGYO00017	OEG	OEP	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Eregli Demir ve Çelik Fabrikaları TAS	TRAEREG91G3	OER	OEE	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Türk Telekomünikasyon AS	TRETTLK00013	OTM	OTD	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Yapı ve Kredi Bankası AS	TRAYKBNK91N6	OYK	OYB	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
TAV Havalimanları Holding AS	TRETAVH00018	OTB	OTV	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD
Türkiye Vakıflar Bankası TAO	TREVKFB00019	OVN	OVP	TRY	TRY	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Third Business Day after LTD

**RELEVANT STOCK EXCHANGE: BUDAPEST 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**
Magyar Telekom	HU0000073507	OMH	n/a	HUF	HUF	0.1	0.1	1000	16:05	LTD	Official Closing Price	Market day immediately following LTD	n/a
MOL Hungarian Oil & Gas	HU0000068952	OML	n/a	HUF	HUF	0.1	0.1	1000	16:05	LTD	Official Closing Price	Market day immediately following LTD	n/a
OTP Bank Nyrt	HU0000061726	OOO	n/a	HUF	HUF	0.1	0.1	1000	16:05	LTD	Official Closing Price	Market day immediately following LTD	n/a
Richter Gedeon Nyrt	HU0000123096	ORC	n/a	HUF	HUF	0.1	0.1	1000	16:05	LTD	Official Closing Price	Market day immediately following LTD	n/a

**RELEVANT STOCK EXCHANGE: COPENHAGEN 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**
Carlsberg A/S	DK0010181759	OCA	OCN	DKK	DKK	0.01	0.01	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Coloplast A/S	DK0060448595	OCH	OCW	DKK	DKK	0.01	0.01	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Danske Bank A/S	DK0010274414	ODA	ODK	DKK	DKK	0.01	0.01	1000	16:00	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
AP Moller - Maersk A/S B	DK0010244508	OMD	OMV	DKK	DKK	0.01	0.01	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Novo Nordisk A/S	DK0060534915	ONK	ONM	DKK	DKK	0.01	0.01	1000	16:00	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**
KBC Groep NV	BE0003565737	OKB	OKK	EUR	EUR	0.0001	0.0001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Solvay SA	BE0003470755	OSM	OSC	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
UCB SA	BE0003739530	OUC	OUE	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 <sup>1</sup>	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Galp Energia SGPS S.A.	PTGALOAM0009	OGL	OGT	EUR	EUR	0.0001	0.0001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Jeronimo Martins SGPS	PTJMT0AE0001	OJM	OJT	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: 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 <sup>1</sup>	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Fortum OYJ	FI0009007132	OFR	OFT	EUR	EUR	0.0001	0.0001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Kone OYJ	FI0009013403	OKN	OKE	EUR	EUR	0.0001	0.0001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Sampo OYJ	FI0009003305	OSN	OSD	EUR	EUR	0.0001	0.0001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Wartsila OYJ Abp	FI0009003727	OWR	OWT	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: IRISH 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**
CRH PLC	IE0001827041	OCF	n/a	EUR	EUR	0.0001	0.0001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Kerry Group PLC	IE0004906560	OKG	n/a	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Ryanair Holdings PLC	IE00B1GKF381	ORY	n/a	EUR	EUR	0.0001	0.0001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a

**RELEVANT STOCK EXCHANGE: JOHANNESBURG 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**
Aspen Pharmacare Holdings Ltd	ZAE000066692	OSB	n/a	ZAr	ZAr	1	1	1000	15:00	LTD	Official Closing Price	Market day immediately following LTD	n/a

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 <sup>1</sup>	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
Magnit OJCS-SPON GDR	US55953Q2021	OMG	OMZ	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Novatek (OAO) GDR	US6698881090	ONZ	ONW	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Rosneft (OJSC OC) GDR	US67812M2070	ORO	ORT	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Uralkali GDR	US91688E2063	ORA	ORZ	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

RELEVANT STOCK EXCHANGE: OSLO 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**
DNB ASA	NO0010031479	ODF	ODZ	NOK	NOK	0.01	0.01	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Seadrill Ltd	BMG7945E1057	OSS	OSY	NOK	NOK	0.01	0.01	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Telenor ASA	NO0010063308	OTL	OTR	NOK	NOK	0.01	0.01	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Yara International ASA	NO0010208051	OYA	OYI	NOK	NOK	0.01	0.01	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

RELEVANT STOCK EXCHANGE: PRAGUE 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**
CEZ AS	CZ0005112300	OEZ	n/a	CZK	CZK	0.001	0.001	1000	15:20	LTD	Official Closing Price	Market day immediately following LTD	n/a

RELEVANT STOCK EXCHANGE: WARSAW 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**
Bank Pekao SA	PLPEKAO00016	OPN	n/a	PLN	PLN	0.001	0.001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Bank Zachodni WBK SA	PLBZ00000044	OBZ	n/a	PLN	PLN	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
PKO Bank Polski SA	PLPKO0000016	OPK	n/a	PLN	PLN	0.001	0.001	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Powszechny Zakład Ubezpieczeń SA	PLPZU0000011	OPZ	n/a	PLN	PLN	0.001	0.001	100	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  
Borsa Istanbul  
Others

Relevant Settlement System

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