

LONDON NOTICE NO. 3800

Issue Date: 18 February 2014

Effective Date: 18 February 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 FLEXIBLE DIVIDEND ADJUSTED SINGLE STOCK FUTURES CONTRACTS

AMENDMENT TO LONDON NOTICE NO. 3794

Executive Summary

This Notice informs Members of amendments to London Notice No. [3794](#), issued on 5 February 2014, in respect of the introduction of additional flexible Dividend Adjusted Universal Stock Futures Contracts ("DASFs") within Bclear.

1. London Notice No. [3794](#), issued on 5 February 2014, informed Members of the Exchange's intention to introduce additional flexible DASFs within Bclear.
2. In particular, Attachment 2 to London Notice No. [3794](#) provided a List of Contract Details for the new flexible DASFs based on company shares of Gazprom and Lukoil OAO depository receipts listed on the London Stock Exchange's International Order Book. This Notice informs Members of the following corrections to the List of Contract Details for these DASFs:
 - (i) the minimum price fluctuation and minimum EDSP price increment is 0.0001 (and not 0.001);
 - (ii) time trading ceases on the Last Trading Day ("LTD") is 15:30 London time (and not 14:30 London time); and
 - (iii) the relevant reference price is the Official Closing Price (and not the Official Opening Price).
3. The updated List of Contract Details is contained in the Attachment to this Notice.

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

Equity Derivatives Product Management

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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**
Gazprom (OAO) ADR	US3682872078	OGB	OGV	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Lukoil OAO ADR	US6778621044	OLL	OLS	USD	USD	0.0001	0.0001	1000	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**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
Others	Euroclear Bank