

## **LONDON NOTICE No. 3313**

ISSUE DATE: 29 July 2010  
EFFECTIVE DATE: 4 August 2010

**FLEXIBLE OPTION CONTRACT ON EQUITY RELATED SECURITIES  
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED  
FUND SHARES) (EXCHANGE CONTRACT NO. 201F)**

**EQUITY RELATED SECURITIES CONTRACT  
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE  
TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 211)**

**UNIVERSAL STOCK FUTURES CONTRACT  
(INCLUDING COMPANY SHARES AND DEPOSITARY RECEIPTS) (EXCHANGE  
CONTRACT NO. 66F)**

**INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FUTURES AND OPTIONS  
CONTRACTS**

### **Executive Summary**

This Notice informs Members of the Exchange's intention to introduce additional futures and options contracts within Bclear with effect from Wednesday 4 August 2010.

### **1. Introduction**

1.1 This Notice informs Members of the Exchange's intention to introduce additional futures and options contracts within Bclear.

### **2. Additions to the Lists of Contract Details**

2.1 On and from Wednesday 4 August 2010:

- (a) Additional flexible Individual Equity Options Contracts will be made available under the terms of Exchange Contract No. 201F on the company shares set out in Attachment 1 to this Notice; In addition, for the purposes of Stock Contingent Trades, further Equity Shares Contracts will be made available under the terms of Exchange Contract No. 211 on the company shares set out in Attachment 2 to this Notice; and
- (b) Additional flexible Universal Stock Futures Contracts will be made available under the terms of Exchange Contract No. 66F on the company shares set out in Attachment 3 to this Notice.

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

2.2 Updated Lists of Contract Details in respect of Exchange Contracts No. 201F, No. 211 and No. 66F will be made available in the London Market Handbook on the NYSE Euronext website ([www.nyx.com/londonhandbook](http://www.nyx.com/londonhandbook)).

### **3. U.S. Regulatory Position**

3.1 Members should note that currently U.S. persons are not permitted to engage in transactions which are confirmed via Bclear, with the exception of specified options based on UK shares and the FTSE 100 Index. For further information please see London Notice No. 3069, issued on 4 September 2008. An updated list of Approved Options for Offer and Sale to US Entities will be available on the NYSE Euronext website ([www.nyx.com/bclear](http://www.nyx.com/bclear)) in due course.

### **4. Additional Information**

4.1 Additional information, including applicable minimum volume requirements, business days and hours, Bclear fees and other information with respect to the operation of Bclear, can be found on the NYSE Euronext website at the following address: [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 AND OTHER RELEVANT INFORMATION IN RESPECT OF EXCHANGE CONTRACT NO 201F  
 OPTION CONTRACT ON EQUITY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS

Attachment 1 to London Notice No. 3313  
 Effective 4 August 2010

KEY: AMR American Style Exercise EUR European Style Exercise  
 CSH Cash Settled contracts PHY Physical Delivery contracts

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RELEVANT STOCK EXCHANGE: DEUTSCHE BORSE (XETRA)

Company	ISIN Code	TRS Code				Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Last trading day	Time trading ceases on the Last trading day	Reference Day	Daily Reference Price	CSH	PHY	Settlement Day*			
		AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY										Expiry Reference Price	Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Heidelberg Cement AG	DE0006047004	HEM	HET	HEC	HEN	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	Official Closing Price	Official Closing Price	Official Closing Price	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

\* 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 CREST or Euroclear, irrespective of a currency holiday in the local market.

**List of Company Shares that may be the subject of a Stock Contingent Trade in respect of Exchange Contract No. 211**

<b>COMPANY</b>	<b>SHARE</b>	<b>RELEVANT STOCK EXCHANGE</b>	<b>SETTLEMENT DAY*</b>	<b>MIN PRICE FLUCTUATION</b>
HeidelbergCement AG	DE0006047004	Deutsche Börse (Xetra)	Third Business day after trade date	0.0001 EUR

\*A business day in the context of the settlement period is described as a day on which a particular security can be settled in CREST or Euroclear (as the case may be), irrespective of a currency holiday in the local market.

**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F  
UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)  
(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 CREST or Euroclear, irrespective of a currency holiday in the local market.

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**RELEVANT STOCK EXCHANGE: EURONEXT BRUSSELS**

Company	ISIN Code	TRS 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
Ackermans & Van Haaren	BE0003764785	AGY	AGZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Befimmo S.C.A.	BE0003826436	BMF	BMK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Telenet Group Holding NV	BE0003678894	TLF	TLK	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 PARIS**

Company	ISIN Code	TRS 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
Beneteau	FR0000035164	BLF	BLK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Biomerieux	FR0010096479	IOF	IOK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
CFAO	FR0000060501	COY	COZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
EDF Energies Nouvelles S.A.	FR0010400143	EMY	EMZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Etablissements Maurel et Prom	FR0000051070	PRF	PRK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Faurecia	FR0000121147	FLY	FLZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
IPSEN	FR0010259150	IPY	IPZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Nexity	FR0010112524	NNY	NNZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Orpea	FR0000184798	OBF	OBK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Remy Cointreau	FR0000130395	RMF	RMK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Rexel S.A.	FR0010451203	REF	REK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
SEB S.A.	FR0000121709	SBY	SBZ	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: LONDON STOCK EXCHANGE**

Company	ISIN Code	TRS 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
Gem Diamonds Ltd	VGG379591065	OKF	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Petrofac Ltd.	GB00B0H2K534	PTF	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
SuperGroup plc	GB00B60BD277	SGF	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

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

Company	ISIN Code	TRS 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		Depository Bank	Ratio (shares per DR/DS)
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery		
RusHydro	US4662941057	HCF	HCK	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD	Bank of New York	100
Uralkali	US91688E2063	UUF	UUK	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD	Bank of New York	5
VTB Bank OJSC	US46630Q2021	VTF	VTK	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD	Bank of New York	2000

**RELEVANT STOCK EXCHANGE: STOCKHOLM STOCK EXCHANGE**

Company	ISIN Code	TRS 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
Alliance Oil company Ltd.	SE0000739286	AOY	AOZ	SEK	SEK	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD