

LONDON NOTICE NO. 3672

Issue Date: 11 December 2012

Effective Date: 13 December 2012

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

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

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

INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FLEXIBLE FUTURES AND OPTION CONTRACTS

**DELISTING WITHIN BCLEAR OF CERTAIN STANDARD UNIVERSAL STOCK FUTURES CONTRACTS AND
SUBSEQUENT LISTING OF FLEXIBLE UNIVERSAL STOCK FUTURES CONTRACTS ON THE SAME UNDERLYINGS**

Executive Summary

This Notice informs Members of the introduction within Bclear of additional flexible Universal Stock Futures Contracts and flexible Individual Equity Option Contracts with effect from 13 December 2012, and the delisting of standard Universal Stock Futures Contracts from Bclear with effect from close of business on 11 December 2012.

1. Introduction

1.1 This Notice informs Members of the introduction of a number of flexible Universal Stock Futures Contracts (“USFs”) and flexible Individual Equity Option Contracts (“IEOs”) and the delisting of certain standard USFs within Bclear.

2. Additions to the List of Contract Details

2.1 On and from 13 December 2012:

- (a) 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
- (b) additional flexible IEOs will be made available under the terms of Exchange Contract No. 201F on the company share set out in Attachment 2 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 share set out in Attachment 3 to this Notice.

3. Deletions to the List of Contract Details

3.1 The following standard USFs will be delisted from Bclear at the close of business on 11 December 2012:

Company Name	Cash Settled USF Contract Codes
Carpetright Plc	CPR
Spirax-Sarco Engineering Plc	SP
Stagecoach Group Plc	SGC
Taylor Wimpey Plc	TWO
TUI Travel Plc	FCD
Tullett Prebon Plc	CST
Tullow Oil Plc	TLW
UBM Plc	UBM
Ultra Electronics Holdings Plc	ULE
Weir Group Plc	WEI
John Wood Group Plc	WG

3.2 No new expiry months will be introduced for the following standard USFs and existing expiry months will be delisted with immediate effect as soon as no open interest remains:

Company Name	Cash Settled USF Contract Codes
Carillion Plc	CLL
Serco Group Plc	SRP
Spectris Plc	SXS
Travis Perkins Plc	TPK
Victrex Plc	VCT

3.3 For the avoidance of doubt, Members should note that flexible USFs based on the above underlyings, with the exception of Carpetright Plc, will be made available for reporting via Bclear on and from 13 December 2012. USFs based on the company shares of Carpetright Plc will no longer be available for reporting via Bclear on and from 12 December 2012.

4. U.S. Regulatory Position

4.1 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.

5. Additional Information

5.1 Updated Lists of Contract Details in respect of Exchange Contracts No. 66F, 201F and No. 211 will be made available in the London Market Handbook on the NYSE Euronext website (www.nyx.com/londonmarkethandbook) in due course.

5.2 Additional information, including business days and hours, Bclear fees and other information with respect to the operation of Bclear, can be found on the NYSE Euronext website (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

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:

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

All times are London times.

RELEVANT STOCK EXCHANGE: LONDON 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 ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Carillion Plc	GB0007365546	CLO	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Serco Group Plc	GB0007973794	SRC	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Spectris Plc	GB0003308607	SPC	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Spirax-Sarco Engineering Plc	GB0008347048	SPA	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Stagecoach Group Plc	GB00B6YTL595	STE	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Taylor Wimpey plc	GB0008782301	TWI	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Travis Perkins	GB0007739609	TPS	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
TUI Travel plc	GB00B1Z7RQ77	TU0	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a

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
Tullett Prebon Plc	GB00B1H0DZ51	TPR	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Tullow Oil Plc	GB0001500809	TON	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
UBM Plc	JE00B2R84W06	UBN	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Ultra Electronics Holdings Plc	GB0009123323	UEH	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Victrex Plc	GB0009292243	VIT	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Weir Group Plc	GB0009465807	WER	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
John Wood Group Plc	GB00B5N0P849	WGP	n/a	GBX	GBX	0.01	0.01	1,000	16:30	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 ¹		Depository Bank	Ratio (shares per DR/DS)
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery		
Magnit OJCS-SPON GDR	US55953Q2021	MGN	n/a	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	Market day immediately following LTD	n/a	JP Morgan	0.2

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 2 to London Notice No. 3672

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

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RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE

Company	ISIN Code	Contract 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
Barratt Developments Plc	GB0000811801	BD1	BD2	BD3	BD4	GBX	GBX	0.01	0.01	1,000	Expiry Day	16:30	Expiry Day	OCP	OCP	OCP	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
Fresnillo Plc	GB00B2QPKJ12	FR3	FR4	FR5	FR6	GBX	GBX	0.01	0.01	1,000	Expiry Day	16:30	Expiry Day	OCP	OCP	OCP	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**

RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE

Company	Share	Settlement Day	Minimum Price Fluctuation
Barratt Developments Plc	GB0000811801	Third Business day after trade date	0.01p
Fresnillo Plc	GB00B2QPKJ12	Third Business day after trade date	0.01p