

## LONDON NOTICE NO. 3626

Issue Date: 9 July 2012

Effective Date: 11 July 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)**

**UNIVERSAL STOCK FUTURES CONTRACT (CASH SETTLEMENT) (EXCHANGE CONTRACT NO. 56)**

**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 11 July 2012, and the delisting of certain standard Universal Stock Futures Contracts from Bclear with effect from close of business on 9 July 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 standard Universal Stock Futures Contracts ("USFs") within Bclear.

#### 2. Additions to the List of Contract Details

2.1 On and from 11 July 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.

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.

### 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 9 July 2012:

Company Name	Cash Settled USF Contract Codes
Close Brothers Group	CBG
Cobham Plc	COB
Cookson Group Plc	CKG
Croda International Plc	CRD
Daily Mail & General Trust Plc (A shares)	DMG
Dairy Crest Group Plc	DCG
Derwent London Plc	DWV
Easyjet Plc	EZJ
Electrocomponents Plc	ECM
Firstgroup Plc	FGP

3.2 For the avoidance of doubt, Members should note that flexible futures on the above underlyings will be made available for reporting via Bclear on and from 11 July 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, No. 211 and No. 56 will be made available in the London Market Handbook on the NYSE Euronext website ([www.nyx.com/londonmarkethandbook](http://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](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  
(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.

All times are London times.

**RELEVANT STOCK EXCHANGE: EURONEXT AMSTERDAM**

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
D.E MASTER BLENDEERS 1753 N.V.	NL0010157558	n/a	DET	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	n/a	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
RHJ INTERNATIONAL SA	BE0003815322	n/a	RHY	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	n/a	Fourth Business Day after LTD

**RELEVANT STOCK EXCHANGE: DEUTSCHE BOERSE**

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
Brenntag AG	DE000A1DAH0	BNB	BNV	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	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
Close Brothers Group	GB0007668071	CBW	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Cobham Plc	GB00807KD360	COV	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Cookson Group Plc	GB00B3WK5475	CKI	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Croda International Plc	GB0002335270	CRZ	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Daily Mail & General Trust Plc (A shares)	GB0009457366	DMM	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Dairy Crest Group Plc	GB0002502812	DCH	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Derwent London Plc	GB0002652740	DWU	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Easyjet Plc	GB00B7KR2P84	EZX	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Electrocomponents Plc	GB0003096442	ECW	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Firstgroup Plc	GB0003452173	FGU	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a

**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. 3626

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

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**RELEVANT STOCK EXCHANGE: EURONEXT AMSTERDAM**

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
D.E MASTER BLENDERS 1753 N.V	NL0010157558	n/a	DEA	n/a	DEM	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	OCP	OCP	OCP	n/a	Fourth Business Day after Expiry Day	n/a	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: EURONEXT AMSTERDAM**

<b>Company</b>	<b>Share</b>	<b>Settlement Day</b>	<b>Minimum Price Fluctuation</b>
D.E MASTER BLENTERS 1753 N.V.	NL0010157558	Third Business day after trade date	0.0001 EUR