

## LONDON NOTICE NO. 3632

Issue Date: 22 August 2012

Effective Date: 24 August 2012

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

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

**INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FLEXIBLE UNIVERSAL STOCK FUTURES 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 with effect from 24 August 2012, and the delisting of certain standard Universal Stock Futures Contracts from Bclear with effect from close of business on 22 August 2012.

### 1. Introduction

- 1.1 This Notice informs Members of the introduction of a number of flexible Universal Stock Futures Contracts ("USFs") and the delisting of certain standard USFs within Bclear.

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

- 2.1 On and from 24 August 2012, additional flexible USFs will be made available within Bclear under the terms of Exchange Contract No. 66F on the company shares set out in the Attachment 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 22 August 2012:

<b>Company Name</b>	<b>Cash Settled USF Contract Codes</b>
Intermediate Capital Group	ICP
Jardine Lloyd Thompson Group	JLT
Meggitt	MGG
Michael Page International	MPI
Mitie Group	MTO
National Express Group	NE
Pennon Group	PNN
Premier Farnell	PFL
Premier Oil	PMO
Provident Financial	PFG
Randgold Resources	RRS
Rotork	ROR
Schroders	SDR
Schroders N/V	SRD

- 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:

<b>Company Name</b>	<b>Cash Settled USF Contract Codes</b>
Darty Plc	KES
Intertek Group	ITR

- 3.3 For the avoidance of doubt, Members should note that flexible futures on all the above underlyings will be made available for reporting via Bclear on and from 24 August 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 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 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
Espírito Santo Financial Group	LU0011904405	n/a	ESA	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	n/a	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
Darty Plc	GB0033040113	KET	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Intermediate Capital Group Plc	GB0004564430	ICT	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Intertek Group Plc	GB0031638363	ITE	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Jardine Lloyd Thompson Group Plc	GB0005203376	JLE	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Meggitt Plc	GB0005758098	MGT	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Michael Page International Plc	GB0030232317	MPG	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Mitie Group Plc	GB0004657408	MTM	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
National Express Group Plc	GB0006215205	NEB	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 (CONTINUED)

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
Pennon Group Plc	GB00B18V8630	PNE	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Premier Farnell Plc	GB0003318416	PFA	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Premier Oil Plc	GB00B43G0577	PMB	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Provident Financial Plc	GB00B1Z4ST84	PFW	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Randgold Resources Ltd	GB00B01C3S32	RRZ	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Rotork Plc	GB0007506958	ROT	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Schroders Plc	GB0002405495	SDV	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Schroders N/V	GB0002395811	SRT	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a