

## LONDON NOTICE NO. 3660

Issue Date: 16 November 2012

Effective Date: 22 November 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**

### Executive Summary

This Notice informs Members of the introduction of additional flexible Universal Stock Futures Contracts and flexible Individual Equity Option Contracts within Bclear with effect from 22 November 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") within Bclear.

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

2.1 On and from 22 November 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 shares set out in Attachment 3 to this Notice.

### **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.

### **4. Additional Information**

- 4.1 Updated Lists of Contract Details in respect of Exchange Contracts No. 66F, No. 201F and No. 211 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.
- 4.2 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: COPENHAGEN 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
CHR Hansen Holding A/S	DK0060227585	CHL	CHA	DKK	DKK	0.01	0.01	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	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
ThromboGenics NV	BE0003846632	n/a	THB	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
AZ Electronic Materials SA	LU0552383324	AZE	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Direct Line Insurance Group Plc	GB00B89W0M42	DLD	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: SIX SWISS 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
Swiss Prime Site AG	CH0008038389	SPL	SPS	CHF	CHF	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**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. 3660

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 BOERSE**

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
Kabel Deutschland Holding AG	DE000KD88880	KD1	KD2	KD3	KD4	EUR	EUR	0.0001	0.0001	100	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
Deutsche Euroshop AG	DE0007480204	DR1	DR2	DR3	DR4	EUR	EUR	0.0001	0.0001	100	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

**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
Direct Line Insurance Group Plc	GB00B89W0M42	DL1	DL2	DL3	DL4	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: DEUTSCHE BOERSE**

<b>Company</b>	<b>Share</b>	<b>Settlement Day</b>	<b>Minimum Price Fluctuation</b>
Kabel Deutschland Holding AG	DE000KD88880	Third Business day after trade date	0.0001 EUR
Deutsche Euroshop AG	DE0007480204	Third Business day after trade date	0.0001 EUR

**RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE**

<b>Company</b>	<b>Share</b>	<b>Settlement Day</b>	<b>Minimum Price Fluctuation</b>
Direct Line Insurance Group Plc	GB00B89W0M42	Third Business day after trade date	0.01p