

LONDON NOTICE NO. 3614

Issue Date: 25 June 2012

Effective Date: 26 June 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 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 26 June 2012, and the delisting of certain standard Universal Stock Futures Contracts from Bclear with effect from close of business on 25 June 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 26 June 2012, additional flexible USFs will be made available 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 have been delisted from Bclear as at the close of business on 25 June 2012:

Company Name	Cash Settled USF Contract Codes
Aegis Group Plc	AGS
Amec Plc	AME
Amlin Plc	AML
Balfour Beatty Plc	BBY
Barratt Developments Plc	BDE
Bellway Plc	BWY
Berkeley Group Holdings Plc	BKL
Bovis Homes Group	BVS
Bunzl Plc	BNZ

- 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
Aggreko Plc	AGK
Burberry Group Plc	BRB

- 3.3 For the avoidance of doubt, Members should note that flexible USFs on the underlyings set out in 3.1 and 3.2 above will be made available for reporting via Bclear on and from 26 June 2012 (as detailed in the Attachment to this Notice).

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) 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: 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 ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Elia System Operator SA/NV	BE0003822393	EL1	ELO	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 ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Aegis Group Plc	GB00B4JV1B90	AGV	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Aggreko Plc	GB00B4WQZ229	AGU	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Amec Plc	GB0000282623	AMT	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Amlin Plc	GB00B2988H17	AMU	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Balfour Beatty Plc	GB0000961622	BBE	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Barratt Developments Plc	GB0000811801	BDW	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Bellway Plc	GB0000904986	BWA	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Berkeley Group Holdings Plc	GB00B02L3W35	BKE	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 ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Bovis Homes Group	GB0001859296	BVO	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Bunzl Plc	GB0080744B38	BNM	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Burberry Group Plc	GB0031743007	BDK	n/a	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Rightmove Plc	GB0082987V85	RMO	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		
O'Key Group SA GDR	US6708662019	n/a	OKL	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	n/a	Fourth Business Day after LTD	Bank of New York Mellon	1.00

RELEVANT STOCK EXCHANGE: NASDAQ STOCK MARKET

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
Facebook Inc.	US30303M1027	FBW	FBK	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD