

LONDON NOTICE NO. 3631

Issue Date: 21 August 2012

Effective Date: 22 August 2012

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

INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FLEXIBLE UNIVERSAL STOCK FUTURES CONTRACTS

Executive Summary

This Notice informs Members of the introduction within Bclear of additional flexible Universal Stock Futures Contracts based on Polish securities with effect from 22 August 2012.

1. Introduction

- 1.1 This Notice informs Members of the introduction within Bclear of additional flexible Universal Stock Futures Contracts ("USFs") based on Polish securities, and denominated in Polish Zloty, with effect from 22 August 2012.

2. Additions to the List of Contract Details

- 2.1 On and from 22 August 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.
- 2.2 Clearing members wishing to trade and/or clear flexible USFs based on Polish securities should complete and return a PPS Mandate form to LCH.Clearnet Ltd prior to trading and/or clearing the contracts. **Those clearing members who do not complete and return a PPS Mandate form to LCH.Clearnet Ltd will not be able to trade and/or clear the flexible USFs based on Polish securities.** Members should ensure that the appropriate accounts are in place to clear these contracts. The PPS Mandate form can be found on the LCH.Clearnet Ltd website at: http://www.lchclearnet.com/images/London%20PPS%20Mandate_tcm6-61156.pdf.

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 The updated List of Contract Details will be made available in the London Market Handbook on the NYSE Euronext website (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).

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: WARSAW 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
Getin Holding SA	PLGSPR000014	GTW	n/a	PLN	PLN	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Powszechny Zakład Ubezpieczeń	PLPZU0000011	PZQ	n/a	PLN	PLN	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Tauron Polska Energia SA	PLTAURN00011	TPA	n/a	PLN	PLN	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a