

## 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               |