

LONDON NOTICE NO. 3705

Issue Date:

26 March 2013

Effective Date:

2 April 2013

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 2 April 2013.

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 2 April 2013:
- (a) additional flexible USFs will be made available under the terms of Exchange Contract No. 66F on the company shares (including one depositary receipt) 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 shares 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

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

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) 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: DEUTSCHE BOERSE

| 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 |
| Adva Optical Networking SE | DE0005103006 | ADA | ADR | EUR | EUR | 0.0001 | 0.0001 | 100 | 16:30 | LTD | Official Closing Price | Market day immediately following LTD | Fourth Business Day after LTD |
| Drillisch AG | DE0005545503 | DRS | DRI | EUR | EUR | 0.0001 | 0.0001 | 100 | 16:30 | LTD | Official Closing Price | Market day immediately following LTD | Fourth Business Day after LTD |
| Evotec AG | DE0005664809 | EVB | EVV | EUR | EUR | 0.0001 | 0.0001 | 100 | 16:30 | LTD | Official Closing Price | Market day immediately following LTD | Fourth Business Day after LTD |
| Suess Microtec AG | DE000A1K0235 | SUM | SUI | EUR | EUR | 0.0001 | 0.0001 | 100 | 16:30 | LTD | Official Closing Price | Market day immediately following LTD | Fourth Business Day after LTD |
| QSC AG | DE0005137004 | QSC | QSN | 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 (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 | | |
| Reliance Industries Ltd GDR | US7594701077 | RE6 | RE7 | USD | USD | 0.0001 | 0.0001 | 100 | 15:30 | LTD | Official Closing Price | Market day immediately following LTD | Fourth Business Day after LTD | Bank of New York | 2 |

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 ¹ | |
|---------------------------|--------------|-----------------|-------------------|---------------------|-------------------|---------------------------|------------------------------|-----------------------------|---|---------------|--------------------------|--------------------------------------|-------------------------------|
| | | Cash Settlement | Physical Delivery | | | | | | | | | Cash Settlement | Physical Delivery |
| Partners Group Holding AG | CH0024608827 | PRT | PRN | CHF | CHF | 0.001 | 0.001 | 100 | 16:30 | LTD | Official Closing Price | Market day immediately following LTD | Fourth Business Day after LTD |

KEY: AMR American Style Exercise
CSH Cash Settled contracts
EUR European Style Exercise
PHY Physical Delivery contracts

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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) | 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 |
| Kraft Foods Group Inc | US50076Q1067 | n/a | KRA | KRR | KRL | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | Fourth Business Day after Expiry Day | Market day immediately following the Reference Day | Fourth Business Day after Expiry Day |

RELEVANT STOCK EXCHANGE: NEW YORK 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 |
| Chevron Corp | US1667641005 | n/a | CVZ | CVD | CVH | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | Fourth Business Day after Expiry Day | Market day immediately following the Reference Day | Fourth Business Day after Expiry Day |
| Emerson Electric Co | US2910111044 | n/a | VZU | VZQ | VZJ | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | Fourth Business Day after Expiry Day | Market day immediately following the Reference Day | Fourth Business Day after Expiry Day |
| Genuine Parts Co | US3724601055 | n/a | GEQ | GEJ | GEI | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | Fourth Business Day after Expiry Day | Market day immediately following the Reference Day | Fourth Business Day after Expiry Day |
| Lorillard Inc | US5441471019 | n/a | MUD | MUH | MUW | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | Fourth Business Day after Expiry Day | Market day immediately following the Reference Day | Fourth Business Day after Expiry Day |
| PepsiCo Inc | US7134481081 | n/a | PEF | PEX | PEM | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | Fourth Business Day after Expiry Day | Market day immediately following the Reference Day | Fourth Business Day after Expiry Day |
| Reynolds American Inc | US7617131062 | n/a | RNC | RNN | RNG | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | Fourth Business Day after Expiry Day | Market day immediately following the Reference Day | Fourth Business Day after Expiry Day |
| United Parcel Service Inc | US9113121068 | n/a | UNV | UNP | UNK | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | Fourth Business Day after Expiry Day | Market day immediately following the Reference Day | Fourth Business Day after Expiry Day |
| United Technologies Corp | US9130171096 | n/a | UTU | UTQ | UTJ | USD | USD | 0.001 | 0.001 | 100 | Expiry Day | 14:30 | Expiry Day | OOP | OOP | OOP | n/a | 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: NASDAQ STOCK MARKET

| Company | Share | Settlement Day | Minimum Price Fluctuation |
|-----------------------|--------------|-------------------------------------|----------------------------------|
| Kraft Foods Group Inc | US50076Q1067 | Third Business day after trade date | 0.001 USD |

RELEVANT STOCK EXCHANGE: NEW YORK STOCK EXCHANGE

| Company | Share | Settlement Day | Minimum Price Fluctuation |
|---------------------------|--------------|-------------------------------------|----------------------------------|
| Chevron Corp | US1667641005 | Third Business day after trade date | 0.001 USD |
| Emerson Electric Co | US2910111044 | Third Business day after trade date | 0.001 USD |
| Genuine Parts Co | US3724601055 | Third Business day after trade date | 0.001 USD |
| Lorillard Inc | US5441471019 | Third Business day after trade date | 0.001 USD |
| PepsiCo Inc | US7134481081 | Third Business day after trade date | 0.001 USD |
| Reynolds American Inc | US7617131062 | Third Business day after trade date | 0.001 USD |
| United Parcel Service Inc | US9113121068 | Third Business day after trade date | 0.001 USD |
| United Technologies Corp | US9130171096 | Third Business day after trade date | 0.001 USD |