

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

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

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. 3705

KEY: AMR American Style Exercise EUR European Style Exercise
CSH Cash Settled contracts 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	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	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	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	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	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	PEK	PEM	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	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	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	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	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