

## LONDON NOTICE NO. 3717

Issue Date: 1 May 2013

Effective Date: 3 May 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 3 May 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 3 May 2013:

- (a) additional flexible USFs will be made available under the terms of Exchange Contract No. 66F on the company shares 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 share 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 for these flexible IEOs under the terms of Exchange Contract No. 211.

### 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](http://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](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 AMSTERDAM**

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
TKH Group NV	NL0000852523	n/a	TKC	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	n/a	Fourth Business Day after LTD

**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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Norma Group AG	DE000A1H8BV3	NOL	NOS	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: 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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Asseco Poland SA	PLSOFTB00016	ASX	n/a	PLN	PLN	0.001	0.001	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Boryszew SA	PLBRSZW00011	BOR	n/a	PLN	PLN	0.001	0.001	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Eurocash SA	PLEURCH00011	EUX	n/a	PLN	PLN	0.001	0.001	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Jastrzebska Spolka Weglowa SA	PLJSW0000015	JSW	n/a	PLN	PLN	0.001	0.001	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Kernel Holding SA	LU0327357389	KED	n/a	PLN	PLN	0.001	0.001	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Petrolinvest SA	PLPTRLI00018	OIL	n/a	PLN	PLN	0.001	0.001	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Synthos SA	PLDWORY00019	SNS	n/a	PLN	PLN	0.001	0.001	100	16:00	LTD	Official Closing Price	Market day immediately following LTD	n/a

**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. 3717

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

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**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)	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
Evraz Plc	GB00B71N6K86	EV6	EV7	EV8	EV9	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	OCP	OCP	OCP	Market day immediately following the Reference Day	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.