

LONDON NOTICE NO. 3640

Issue Date:

25 September 2012

Effective Date:

28 September 2012

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

INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FLEXIBLE FUTURES CONTRACTS

Executive Summary

This Notice informs Members of the introduction within Bclear of additional flexible Universal Stock Futures Contracts based on the company shares of Elekta AB (B shares) and Kemira OYJ, and on the depository receipts of HMS Hydraulic Machines and Systems Group with effect from 28 September 2012.

1. Introduction

- 1.1 This Notice informs Members of the introduction of a number of flexible Universal Stock Futures Contracts ("USFs") within Bclear on and from 28 September 2012.

2. Additions to the List of Contract Details

- 2.1 On and from 28 September 2012, additional flexible USFs will be made available under the terms of Exchange Contract No. 66F on the securities set out in the Attachment 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. 56 will be made available in the London Market Handbook on the NYSE Euronext website (www.nyx.com/londonmarkethandbook) in due course.

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.

- 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: HELSINKI 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
Kemira OYJ	FI0009004824	KEC	KEN	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		
HMS Hydraulic Machines and Systems Group Plc GDR	US40425X2099	n/a	HMP	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	n/a	Fourth Business Day after LTD	Bank of New York Mellon Corp.	1

RELEVANT STOCK EXCHANGE: STOCKHOLM 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
Elektä AB (B shares)	SE0000163628	EKE	EKA	SEK	SEK	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD