

LONDON NOTICE NO. 3660

Issue Date:

16 November 2012

Effective Date:

22 November 2012

**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 22 November 2012.

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 22 November 2012:

- (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 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.

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RELEVANT STOCK EXCHANGE: COPENHAGEN 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 |
| CHR Hansen Holding A/S | DK0060227585 | CHL | CHA | DKK | DKK | 0.01 | 0.01 | 100 | 16:00 | LTD | Official Closing Price | Market day immediately following LTD | Fourth Business Day after LTD |

RELEVANT STOCK EXCHANGE: EURONEXT BRUSSELS

| 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 |
| ThromboGenics NV | BE0003846632 | n/a | THB | 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 ¹ | |
|---------------------------------|--------------|-----------------|-------------------|---------------------|-------------------|---------------------------|------------------------------|-----------------------------|---|---------------|--------------------------|--------------------------------------|-------------------|
| | | Cash Settlement | Physical Delivery | | | | | | | | | Cash Settlement | Physical Delivery |
| AZ Electronic Materials SA | LU0552383324 | AZE | n/a | GBX | GBX | 0.01 | 0.01 | 1,000 | 16:30 | LTD | Official Closing Price | Market day immediately following LTD | n/a |
| Direct Line Insurance Group Plc | GB00B89W0M42 | DLD | 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: 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 |
| Swiss Prime Site AG | CH0008038389 | SPL | SPS | 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

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

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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) | 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 |
| Kabel Deutschland Holding AG | DE000KD88880 | KD1 | KD2 | KD3 | KD4 | 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 |
| Deutsche Euroshop AG | DE0007480204 | DR1 | DR2 | DR3 | DR4 | 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 |

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 |
| Direct Line Insurance Group Plc | GB00B89W0M42 | DL1 | DL2 | DL3 | DL4 | GBX | GBX | 0.01 | 0.01 | 1,000 | 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.

**List of Company Shares that may be the subject of a Stock Contingent Trade
in respect of Exchange Contract No. 211**

RELEVANT STOCK EXCHANGE: DEUTSCHE BOERSE

| Company | Share | Settlement Day | Minimum Price Fluctuation |
|------------------------------|--------------|-------------------------------------|----------------------------------|
| Kabel Deutschland Holding AG | DE000KD88880 | Third Business day after trade date | 0.0001 EUR |
| Deutsche Euroshop AG | DE0007480204 | Third Business day after trade date | 0.0001 EUR |

RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE

| Company | Share | Settlement Day | Minimum Price Fluctuation |
|---------------------------------|--------------|-------------------------------------|----------------------------------|
| Direct Line Insurance Group Plc | GB00B89W0M42 | Third Business day after trade date | 0.01p |