

## **LONDON NOTICE No. 3597**

ISSUE DATE: 10 May 2012

EFFECTIVE DATE: 11 May 2012

**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)**

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

**INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FUTURES AND OPTIONS  
CONTRACTS**

### **Executive Summary**

This Notice informs Members of the introduction within Bclear of additional Universal Stock Futures Contracts and Individual Equity Option Contracts with effect from 11 May 2012.

### **1. Introduction**

1.1 This Notice informs Members of the introduction of additional Futures and Options Contracts within Bclear with effect from 11 May 2012.

### **2. Additions to the List of Contract Details**

2.1 On and from 11 May 2012:

- (a) additional flexible Universal Stock Futures Contracts 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 Individual Equity Option Contracts 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

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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.

under the terms of Exchange Contract No. 211 on the company share 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. 201F, No. 211 and No. 66F 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: 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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
TDC A/S	DK0060228559	TKF	TKK	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 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
Ziggo NV	NL0006294290	ZGB	ZGV	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**

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
PZ Cussons Plc	GB00B19Z1432	PZN	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a
Savills Plc	GB00B135BJ46	SVI	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a

**RELEVANT STOCK EXCHANGE: NASDAQ 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
Perrigo Co	US7142901039	n/a	PR6	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	n/a	Fourth Business Day after LTD

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)	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
Penn West Petroleum Ltd	CA7078871059	PWA	PWR	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Shaw Communications Inc	CA82028K2002	n/a	SJS	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	n/a	Fourth Business Day after LTD
Telus Corp	CA87971M2022	n/a	TUR	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	n/a	Fourth Business Day after LTD
Yamana Gold Inc	CA98462Y1007	YAT	YAC	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

RELEVANT STOCK EXCHANGE: VIENNA 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
Conwert Immobilien Invest SE	AT0000697750	CW5	CW6	EUR	EUR	0.0001	0.0001	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. 3597

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

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)	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
Ziggo NV	NL0006294290	ZGU	ZGQ	ZGJ	ZGX	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.

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

**RELEVANT STOCK EXCHANGE: EURONEXT AMSTERDAM**

<b>Company</b>	<b>Share</b>	<b>Settlement Day</b>	<b>Minimum Price Fluctuation</b>
Ziggo NV	NL0006294290	Third Business day after trade date	0.0001 EUR