

## LONDON NOTICE NO. 3603

Issue Date: 24 May 2012

Effective Date: 28 May 2012

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

#### INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FUTURES CONTRACTS

##### Executive Summary

This Notice informs Members of the introduction within Bclear of additional Universal Stock Futures Contracts with effect from 28 May 2012.

#### 1. Introduction

- 1.1 This Notice informs Members of the introduction of additional Futures Contracts within Bclear with effect from 28 May 2012.

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

- 2.1 On and from 28 May 2012, 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 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 An updated List of Contract Details in respect of Exchange Contract 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: BORSA ITALIANA

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
Piaggio & C. SpA	IT0003073266	PIU	PIQ	EUR	EUR	0.0001	0.0001	1,000	17:30	Business day immediately following LTD	Opening auction price determined by Borsa Italiana on the Reference Day, or, should the market open without an opening auction price being so determined, a LIFFE calculated volume weighted average price of trades during the first ten minutes of trading on that day	Market day immediately following the Reference Day	Fourth Business Day after the Reference Day

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
Balda AG	DE0005215107	n/a	BLL	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	n/a	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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
D'leteren SA/NV	BE0974259880	DIG	DIP	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Elia System Operator SA/NV	BE0003822393	n/a	ELO	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	n/a	Fourth Business Day after LTD
Tessenderlo Chemie NV	BE0003555639	TE7	TE8	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: EURONEXT PARIS

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
Alten SA	FR0000071946	ALA	ALR	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Groupe Eurotunnel SA	FR0010533075	EUQ	EUJ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Groupe Steria SCA	FR0000072910	STQ	SJA	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Societe de la Tour Eiffel SA	FR0000036816	EFR	EFL	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Teleperformance SA	FR0000051807	TLP	TLE	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: 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
Aurico Gold Inc.	CA05155C1059	AUP	AUU	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
SilverCorp Metals Inc.	CA82835P1036	SVG	SVP	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
Lenzing AG	AT0000644505	n/a	LEV	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	n/a	Fourth Business Day after LTD