

LONDON NOTICE No. 3280

ISSUE DATE: 20 April 2010

EFFECTIVE DATE: 28 April 2010

**OPTION CONTRACT ON EQUITY RELATED SECURITIES
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE
TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 201F)**

**EQUITY RELATED SECURITIES 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 OPTION
CONTRACTS**

Executive Summary

This Notice informs Members of the Exchange's intention to introduce additional futures and option contracts within Bclear with effect from Wednesday 28 April 2010.

1. Introduction

- 1.1 This Notice informs Members of the Exchange's intention to introduce additional futures and option contracts within Bclear.

2. Additions to the Lists of Contract Details

- 2.1 On and from Wednesday 28 April 2010:

- (a) additional flexible Equity Option Contracts will be made available under the terms of Exchange Contract No. 201F on the company shares set out in Attachment 1 to this Notice. In addition, for the purposes of Stock Contingent Trades, a further Equity Shares Contract will be made available under the terms of Exchange Contract No. 211 on the company shares set out in Attachment 2 to this Notice; and

Web site: 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.

- (b) 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 3 to this Notice.
- 2.2 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/londonhandbook).
- 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 Additional information can be found on the NYSE Euronext website at the following address: <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

KEY:
* 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.
AMR American Style Exercise
EUR European Style Exercise
CSH Cash Settled contracts
PHY Physical Delivery contracts
All times are London times

RELEVANT STOCK EXCHANGE: NEW YORK STOCK EXCHANGE

Company	ISIN Code	TRS 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
ACE Ltd	CH0044328745	N/A	OGT	OGC	OGN	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	N/A	Official Opening Price	Official Opening Price	N/A	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

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

Company	Share	Relevant Stock Exchange	Settlement Day	Minimum Price Fluctuation
ACE Ltd	CH0044328745	NYSE	Third business day after trade date	\$0.001

**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: DEUTSCHE BORSE

Company	ISIN Code	TRS 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
BayWa AG - Bayerische Warenvermit	DE0005194062	BAF	BAK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Douglas Holding AG	DE0006099005	DIY	DIZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
ElringKlinger AG	DE0007856023	ELF	ELK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Fresenius SE	DE0005785604	FRF	FRK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Fuchs Petrolub AG - PFD	DE0005790430	FUF	FUK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Gildemeister AG	DE0005878003	GAF	GAK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Hamburger Hafen und Logistik AG	DE000A0S8488	HAY	HAZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Hugo Boss AG	DE0005245500	HUF	HUK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Hugo Boss AG - PFD	DE0005245534	HVF	HVK	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	TRS 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
Catlin Group Ltd	BMG196F11004	CAF	N/A	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Salamander Energy plc	GB00B1GC5238	LDF	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

RELEVANT STOCK EXCHANGE: BORSA ITALIANA

Company	ISIN Code	TRS 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
Maire Tecnimont SpA	IT0004251689	OFF	OFK	EUR	EUR	0.0001	0.0001	1000	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: EURONEXT PARIS

Company	ISIN Code	TRS 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
Ciments Francais SA	FR0000120982	NEF	NEK	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: NASDAQ

Company	ISIN Code	TRS 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
Virgin Media Inc	US92769L1017	VMF	VMK	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: NEW YORK STOCK EXCHANGE

Company	ISIN Code	TRS 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
ACE Ltd	CH0044328745	OGF	OGK	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Aspen Insurance Holdings Ltd	BMG053841059	OHF	OHK	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Montpelier Re Holdings Ltd	BMG621851069	MRY	MRZ	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD