

LONDON NOTICE No. 3286

ISSUE DATE: 20 May 2010
EFFECTIVE DATE: 24 May 2010

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

**EXCHANGE DELIVERY SETTLEMENT PRICE (“EDSP”) FOR UNIVERSAL STOCK
FUTURES CONTRACTS BASED ON SHARES LISTED ON THE PRAGUE STOCK
EXCHANGE**

Executive Summary

This Notice describes changes to be made to the EDSP mechanism for Universal Stock Futures Contracts based on shares listed on the Prague Stock Exchange.

1. The Prague Stock Exchange has introduced a closing auction to determine the official closing price of shares traded on their exchange. The closing auction takes place between 15:00 and 15:05 (London Time) each business day.
2. Consequently, the Exchange has determined that the EDSP for Universal Stock Futures Contracts based on shares listed on the Prague Stock Exchange will, in future, be based on the official closing price on the Prague Stock Exchange rather than an Exchange-calculated VWAP. This amendment will come into effect on and from 24 May 2010. More information can be found in the attachment to this Notice.
3. 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/londonhandbook).

For further information in relation to this Notice, Members should contact:

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**LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F
UNIVERSAL STOCK FUTURES CONTRACT
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)**

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: Prague 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	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Central European Media	BMG200452024	CTD	n/a	CZK	CZK	0.001	0.001	100	15:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
CEZ AS	CZ0005112300	EZD	n/a	CZK	CZK	0.001	0.001	100	15:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Erste Group Bank AG	AT0000652011	TBD	n/a	CZK	CZK	0.001	0.001	100	15:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Komerční Banka AS	CZ0008019106	KMD	n/a	CZK	CZK	0.001	0.001	100	15:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Telefonica O2 Czech Rep	CZ0009093209	TED	n/a	CZK	CZK	0.001	0.001	100	15:00	LTD	Official Closing Price	Market day immediately following LTD	n/a
Unipetrol	CZ0009091500	UPD	n/a	CZK	CZK	0.001	0.001	100	15:00	LTD	Official Closing Price	Market day immediately following LTD	n/a