

**LONDON NOTICE No. 3403**

ISSUE DATE: 7 March 2011

EFFECTIVE DATE: 9 March 2011

**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 of additional Futures and Options Contracts within Bclear with effect from 9 March 2011.

**1. Introduction**

- 1.1 This Notice informs Members of the introduction of additional Futures and Options Contracts within Bclear with effect from 9 March 2011.

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

- 2.1 On and from 9 March 2011:

- (a) an additional flexible Individual Equity Option Contract will be made available under the terms of Exchange Contract No. 201F on the security 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 security set out in Attachment 2 to this Notice; and
- (b) additional flexible Universal Stock Futures Contracts will be made available under the terms of Exchange Contract No. 66F on the securities set out in Attachment 3 to this Notice.

- 2.2 Members will recall that flexible Universal Stock Futures Contracts (Cash Settlement) on De'Longhi SpA (Contract Code DNY), which are included in Attachment 3, were introduced on 21 February 2011 under cover of London Notice No. 3401, issued on 17 February 2011.

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.

### **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/londonhandbook](http://www.nyx.com/londonhandbook)) in due course.
- 4.2 Additional information, including business days and hours, 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@liffe.com](mailto:equities@liffe.com)

ADDITION 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 BÖRSE

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
Volkswagen AG - PFD	DE0007664039	VWU	VWQ	VWJ	VWX	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**

COMPANY	SHARE	RELEVANT STOCK EXCHANGE	SETTLEMENT DAY*	MIN PRICE FLUCTUATION
Volkswagen AG - PFD	DE0007664039	Deutsche Börse	Third Business day after trade date	0.0001 EUR

\*A business day in the context of the settlement period is described as a day on which a particular security can be settled in CREST or Euroclear (as the case may be), irrespective of a currency holiday in the local market.

**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.

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**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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
DeLonghi SpA	IT0003115950	DNY*	DCP	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

\* Introduced under cover of London Notice No. 3401, issued on 17 February 2011

**RELEVANT STOCK EXCHANGE: NASDAQ STOCK MARKET**

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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Comcast Corp	US20030N1019	CDG	CDP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Starbucks Corp	US8552441094	SKG	SKK	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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
American Electric Power Co Inc	US0255371017	AQG	AQP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Ameriprise Financial Inc	US03076C1062	RUG	RUP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
AON Corp	US0373891037	ZAF	ZAK	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Best Buy Co Inc	US0865161014	BYG	BYP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Charles Schwab Corp/The	US8085131055	CWC	CWP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Consolidated Edison Inc	US2091151041	CYG	CYP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Gap Inc/The	US3647601083	GBG	GBP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
General Mills Inc	US3703341046	GEG	GEP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Norfolk Southern Corp	US6558441084	NFG	NFP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
PPG Industries Inc	US6935061076	PMG	PMP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
TJX Cos Inc	US8725401090	THY	TCP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Vornado Realty Trust	US9290421091	VNY	VNZ	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Yum! Brands Inc	US9884981013	YMG	YMP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD