

LONDON NOTICE No. 3484

ISSUE DATE: 16 August 2011
EFFECTIVE DATE: 26 August 2011

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 of additional Futures Contracts within Bclear with effect from 26 August 2011.

1. Introduction

- 1.1 This Notice informs Members of the introduction of additional Futures Contracts within Bclear with effect from 26 August 2011.

2. Additions to the List of Contract Details

- 2.1 On and from 26 August 2011, additional flexible Universal Stock Futures Contracts will be made available under the terms of Exchange Contract No. 66F on the securities 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 Contracts No. 66F will be made available in the London Market Handbook on the NYSE Euronext website (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).

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.

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

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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: MADRID 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
Bankia SAU	ES0113307039	BNG	BKP	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 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 ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Broadcom Corp	US1113201073	BOG	BOP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Cognizant Technology Solutions Corp	US1924461023	CZG	CZP	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
American Tower Corp	US0299122012	ACG	ACP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
CSX Corp	US1264081035	CXG	CXP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Cummins Inc	US2310211063	CUG	CUP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
EOG Resources Inc	US26875P1012	EHG	EHP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Hess Corp	US42809H1077	HSG	HSP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
National Oilwell Varco Inc	US6370711011	NOY	NOZ	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Precision Castparts Corp	US7401891053	PEG	PEH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Viacom Inc	US92553P2011	VCG	VCP	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD