

## LONDON NOTICE NO. 3651

Issue Date: 22 October 2012

Effective Date: 25 October 2012

### UNIVERSAL STOCK FUTURES CONTRACT (BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS) (EXCHANGE CONTRACT NO. 56)

#### INTRODUCTION OF ADDITIONAL UNIVERSAL STOCK FUTURES CONTRACTS

##### Executive Summary

This Notice informs Members of the introduction of a number of standard Universal Stock Futures Contracts based on company shares listed on Euronext Paris which will be made available on LIFFE CONNECT® and within Bclear on and from 25 October 2012.

#### 1. Introduction

- 1.1 This Notice informs Members of the introduction of 19 Standard Universal Stock Futures Contracts ("USFs") on LIFFE CONNECT® and within Bclear on and from 25 October 2012.

#### 2. Details of the Contracts to be made available on LIFFE CONNECT® and Bclear

- 2.1 On and from 25 October 2012, additional USFs will be made available under the terms of Exchange Contract No. 56 on the company shares set out in Attachment 1 to this Notice.
- 2.2 Two serial delivery months and two quarterly delivery months from the March, June, September and December cycle will be made available for trading. The initial delivery months available will be **November 2012, December 2012, January 2013 and March 2013**. New delivery months are made available for trading on the first business day after the expiry of a maturity.
- 2.3 The USFs shall be included in the Exchange's Block Trade Facility, and subject to the minimum volume thresholds detailed in Attachment 2 to this Notice. The USFs will also be eligible for trading as part of a Basis Trade or Asset Allocation. There will be no minimum volume threshold for the USFs when reported via Bclear.
- 2.4 If, at the start of business on 25 October 2012, open positions exist in any of the cash settled flexible Futures that are listed under Exchange Contract No. 66F, with the same expiry date(s) as the standard Futures contracts being introduced here, then the open positions held in the flexible contract shall be replaced by novation with open positions based on the same securities, in the terms of Exchange Contract No. 56, in accordance with term 2.04 of Exchange Contract No. 66F.

### **3. U.S. Regulatory Position**

- 3.1 Members should note that currently U.S. persons are not permitted to engage in transactions in the USFs.

### **4. Additional Information**

- 4.1 An updated List of Contract Details in respect of Exchange Contracts No. 56 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.

### **5. Introduction of a Designated Market Maker Programme**

- 5.1 The Exchange intends to introduce a Designated Market Making (“DMM”) Programme for these USFs and a separate Info-Flash, inviting Members to apply for DMM status in one or more USF under the DMM Programme, will be issued in due course.

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)

**Addition to the List of Contract Details in respect of Exchange Contract No. 56**  
**Universal Stock Futures (Cash Settlement)**

Company	Alcatel – Lucent SA	Alstom SA	AXA SA	BNP Paribas SA	Carrefour SA	Credit Agricole SA
ISIN Code	FR0000130007	FR0010220475	FR0000120628	FR0000131104	FR0000120172	FR0000045072
Contract Code	ALC	ALT	AXQ	BNR	CAM	CRA
Relevant Stock Exchange	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris
Underlying Currency	€	€	€	€	€	€
Relevant Currency	€	€	€	€	€	€
Minimum Price Fluctuation	€ 0.001	€ 0.001	€ 0.001	€ 0.001	€ 0.001	€ 0.001
Minimum EDSP Price Increment	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001
Lot size (number of shares)	100	100	100	100	100	100
Last Trading Day (“LTD”)	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month
Last Trading Day: time trading ceases	16:30 hours (London time)	16:30 hours (London time)	16:30 hours (London time)	16:30 hours (London time)	16:30 hours (London time)	16:30 hours (London time)
Reference Day	LTD	LTD	LTD	LTD	LTD	LTD
Relevant Reference Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price
Conversion Rate	n/a	n/a	n/a	n/a	n/a	n/a
Settlement Day	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD

Company	Groupe Danone SA	Groupe EDF SA	France Telecom SA	GDF Suez SA	Renault SA	Saint Gobain SA
ISIN Code	FR0000120644	FR0010242511	FR0000133308	FR0010208488	FR0000131906	FR0000125007
Contract Code	DAO	EDV	FTM	GDS	REA	SGB
Relevant Stock Exchange	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris
Underlying Currency	€	€	€	€	€	€
Relevant Currency	€	€	€	€	€	€
Minimum Price Fluctuation	€ 0.001	€ 0.001	€ 0.001	€ 0.001	€ 0.001	€ 0.001
Minimum EDSP Price Increment	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001
Lot size (number of shares)	100	100	100	100	100	100
Last Trading Day ("LTD")	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month
Last Trading Day: time trading ceases	16:30 hours (London time)	16:30 hours (London time)	16:30 hours (London time)	16:30 hours (London time)	16:30 hours (London time)	16:30 hours (London time)
Reference Day	LTD	LTD	LTD	LTD	LTD	LTD
Relevant Reference Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price
Conversion Rate	n/a	n/a	n/a	n/a	n/a	n/a
Settlement Day	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD

Company	Sanofi SA	Schneider Electric SA	Societe Generale SA	Total SA	Veolia Environnement SA	Vinci SA	Vivendi SA
ISIN Code	FR0000120578	FR0000121972	FR0000130809	FR0000120271	FR0000124141	FR0000125486	FR0000127771
Contract Code	SNV	SNE	SOE	TOA	VEO	VIN	VVI
Relevant Stock Exchange	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris	Euronext Paris
Underlying Currency	€	€	€	€	€	€	€
Relevant Currency	€	€	€	€	€	€	€
Minimum Price Fluctuation	€ 0.001	€ 0.001	€ 0.001	€ 0.001	€ 0.001	€ 0.001	€ 0.001
Minimum EDSP Price Increment	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001	€ 0.0001
Lot size (number of shares)	100	100	100	100	100	100	100
Last Trading Day ("LTD")	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month	Third Friday of the delivery month
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Reference Day	LTD	LTD	LTD	LTD	LTD	LTD	LTD
Relevant Reference Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price	Official Closing Price
Conversion Rate	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Settlement Day	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD	Market day immediately following LTD

**Block Trade Minimum Volume Thresholds for the additional Universal Stock Futures  
(Cash Settlement)**

<b>CONTRACT (LIFFE UCP CODE)</b>	<b>CONTRACT MONTH</b>	<b>MINIMUM VOLUME THRESHOLD LEVEL (LOTS)</b>
DAO, SNV	Outrights in all months	500
	Strategies involving all months	500 each leg of strategy
BNR, REA, SNE, TOA, VIN	Outrights in all months	1,000
	Strategies involving all months	1,000 each leg of strategy
CRA, GDS, SGB	Outrights in all months	1,500
	Strategies involving all months	1,500 each leg of strategy
AXQ, CAM, FTM, SOE, VVI	Outrights in all months	2,500
	Strategies involving all months	2,500 each leg of strategy
ALC, ALT, EDV, VEO	Outrights in all months	5,000
	Strategies involving all months	5,000 each leg of strategy