

LONDON NOTICE No. 3253

ISSUE DATE: 24 February 2010
EFFECTIVE DATE: 2 March 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 Tuesday 2 March 2010.

1. Introduction

- 1.1 This Notice informs Members of the Exchange's intention to introduce additional futures and option contracts within Bclear based on shares that are listed on Euronext Amsterdam.

2. Additions to the Lists of Contract Details

- 2.1 On and from Tuesday 2 March 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, further Equity Shares Contracts 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

ADDITIONS TO THE LIST OF CONTRACT DETAILS AND OTHER RELEVANT INFORMATION IN RESPECT OF EXCHANGE CONTRACT NO 201F
OPTION CONTRACT ON EQUITY RELATED SECURITIES
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUND SHARES)
(AMERICAN-STYLE AND EUROPEAN-STYLE EXERCISE)
PHYSICAL DELIVERY AND CASH SETTLED CONTRACTS

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: EURONEXT AMSTERDAM

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
AMG Advanced Metallurgical Group NV	00008886	XBM	XBT	XBC	XBN	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	Official Closing Price	Official Closing Price	Official Closing Price	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
Delta Lloyd NV	00092945	XDM	XDT	XDC	XDN	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	Official Closing Price	Official Closing Price	Official Closing Price	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
Mediq NV	00091035	XCW	XCO	XCB	XCV	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	Official Closing Price	Official Closing Price	Official Closing Price	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
Wavin NV	00002908	WAW	WAO	WAB	WAN	EUR	EUR	0.0001	0.0001	100	Expiry Day	16:30	Expiry Day	Official Closing Price	Official Closing Price	Official Closing Price	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

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
AMG Advanced Metallurgical Group NV	NL0000888691	EURONEXT AMSTERDAM	Third business day after trade date	€0.0001
Delta Lloyd NV	NL0009294552	EURONEXT AMSTERDAM	Third business day after trade date	€0.0001
Mediq NV	NL0009103530	EURONEXT AMSTERDAM	Third business day after trade date	€0.0001
Wavin NV	NL0000290856	EURONEXT AMSTERDAM	Third business day after trade date	€0.0001

**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: EURONEXT AMSTERDAM

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
AMG Advanced Metallurgical Group NV	NL0000888691	XBF	XBK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Delta Lloyd NV	NL0009294552	XDF	XDK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Mediq NV	NL0009103530	XCF	XCK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Wavin NV	NL0000290856	WAF	WAK	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD