

## **LONDON NOTICE No. 3479**

ISSUE DATE: 1 August 2011  
EFFECTIVE DATE: 8 August 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 on Russian Depository Receipts within Bclear with effect from 8 August 2011.

### **1. Introduction**

- 1.1 This Notice informs Members of the introduction of additional Futures and Options Contracts on Russian Depository Receipts within Bclear with effect from 8 August 2011.

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

- 2.1 On and from 8 August 2011:
- (a) additional flexible Individual Equity Option Contracts will be made available under the terms of Exchange Contract No. 201F on the securities 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 securities 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 security set out in Attachment 3 to this Notice.

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)

ADDITIONS 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  
CSH Cash Settled contracts  
EUR European Style Exercise  
PHY Physical Delivery contracts

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RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE INTERNATIONAL ORDER BOOK

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
Gazprom Neft ADR	US36829G1076	GAM	GAT	GAC	GAN	USD	USD	0.0001	0.0001	100	Expiry Day	15:30	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
Rostelekom ADR	US7785291078	RTM	RTT	RTC	RTN	USD	USD	0.0001	0.0001	100	Expiry Day	15:30	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
RusHydro	US4662941057	RSM	RST	RSC	RSN	USD	USD	0.0001	0.0001	100	Expiry Day	15:30	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
Tatneft (AO) GDR	US6708312052	TFM	TFT	TFC	TFN	USD	USD	0.0001	0.0001	100	Expiry Day	15:30	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
X5 Retail Group GDR	US98387E2054	FIW	FIO	FIB	FIV	USD	USD	0.0001	0.0001	100	Expiry Day	15:30	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
Sberbank Rossii ADR	US80585Y3080	SEW	SPO	SPB	SPV	USD	USD	0.0001	0.0001	100	Expiry Day	15:30	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
VTB Bank OJSC	US46630Q2021	VTE	VT A	VTR	VT V	USD	USD	0.0001	0.0001	100	Expiry Day	15:30	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**

RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE  
(INTERNATIONAL ORDER BOOK)

COMPANY	SHARE	SETTLEMENT DAY*	MIN PRICE FLUCTUATION
Gazprom Neft ADR	US36829G1076	Third Business day after trade date	0.001 USD
Rostelekom ADR	US7785291078	Third Business day after trade date	0.001 USD
RusHydro	US4662941057	Third Business day after trade date	0.001 USD
Tatneft (AO) GDR	US6708312052	Third Business day after trade date	0.001 USD
X5 Retail Group GDR	US98387E2054	Third Business day after trade date	0.001 USD
Sberbank Rossii ADR	US80585Y3080	Third Business day after trade date	0.001 USD
VTB Bank OJSC	US46630Q2021	Third Business day after trade date	0.001 USD

\*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.

ADDITION 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: LONDON STOCK EXCHANGE INTERNATIONAL ORDER BOOK

Underlying (Depositary Receipts)	ISIN Code	TRS Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of DRs)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day		Depositary Bank	Ratio (shares per DR/DS)
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery		
Sberbank Rossii OAO	US80585Y3080	SEF	SPH	USD	USD	0.0001	0.0001	100	15:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD	Bank of New York	4