

LONDON NOTICE No. 3451

ISSUE DATE: 10 June 2011
EFFECTIVE DATE: 16 June 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 (CASH SETTLEMENT)
(EXCHANGE CONTRACT NO. 56)**

**UNIVERSAL STOCK FUTURES CONTRACT
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS) (EXCHANGE
CONTRACT NO. 66F)**

INTRODUCTION OF ADDITIONAL FUTURES AND OPTION CONTRACTS

Executive Summary

This Notice informs Members of the introduction of additional Futures and Options Contracts which are to be made available on LIFFE CONNECT[®] and within Bclear on and from 16 June 2011.

1. Introduction

1.1 This Notice informs Members of the introduction of additional Futures and Options Contracts on LIFFE CONNECT[®] and Bclear with effect from 16 June 2011.

2. Details of Standard Universal Stock Futures Contracts to be made available on LIFFE CONNECT[®] and Bclear

2.1 On and from 16 June 2011, standard Universal Stock Futures Contracts will be made available via LIFFE CONNECT[®] and Bclear under the terms of Exchange Contract No. 56 on the shares of **PostNL N.V** ("the new USF").

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.

- 2.2 The following table provides further details of the delivery months that will initially be made available for trading:

Future	Contract Code	Delivery Months	Initial Delivery Months
PostNL N.V	PTN	Nearest two of Mar, Jun, Sep, Dec plus the nearest two serial months such that the nearest three calendar months are always available for trading	July 11 August 11 September 11

- 2.3 The **December 2011** delivery month will be available for trading on and from Monday 20, June 2011.
- 2.4 The new USF shall be included in the Exchange's Block Trade Facility with a minimum volume threshold of **500 lots in respect of outright trades and 500 lots for each leg of a strategy trade**. The new USF will also be eligible for trading as part of a Basis Trade or Asset Allocation. There will be no minimum volume threshold for the new USF when reported via Bclear.
- 2.5 The necessary additions to the List of Contract Details in respect of Exchange Contract No. 56 are set out in Attachment 1 to this Notice.
- 2.5 For the purposes of market making, the new USF shall be included in the USF Designated Market Maker ("DMM") Scheme. Members, and appropriate clients of Members, who are interested in applying for such DMM position should contact Quality of Derivatives Markets on +31 (0)20 550 5110 or via email at qualityofderivativemarkets@nyx.com. Further information in respect of the USF DMM Scheme is set out in London Info-Flash No. LO11/10, issued on 14 March 2011 and available on the NYSE Euronext website at www.nyx.com/elps under the London heading.

3. Details of Contracts to be made available only through Bclear

- 3.1 On and from 16 June 2011:
- (a) Flexible Equity Option Contracts will be made available under the terms of Exchange Contract No. 201F on the securities that are set out in Attachment 2 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 3 to this Notice; and
 - (b) Flexible Universal Stock Futures Contracts will be made available under the terms of Exchange Contract No. 66F on the securities that are set out in Attachment 4 to this Notice.

4. U.S. Regulatory Position

- 4.1 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.

5. Additional Information

- 5.1 Updated Lists of Contract Details in respect of Exchange Contracts No. 56, 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) in due course.
- 5.2 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).

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

Equity Derivatives Product Management +44 (0)20 7379 2200 equities@liffe.com

**ADDITION TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE
CONTRACT NO 56
UNIVERSAL STOCK FUTURES CONTRACT
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)**

RELEVANT STOCK EXCHANGE: EURONEXT AMSTERDAM

Company	PostNL N.V
Shares	0.48 €
ISIN Code	NL0009739416
TRS Code	PTN
Relevant Stock Exchange	Euronext Amsterdam
Underlying Currency	€
Relevant Currency	€
Minimum Price Fluctuation	€0.001
Minimum EDSP Price Increment	€0.0001
Lot size (number of shares)	100
Last Trading Day (“LTD”)	Third Friday of the delivery month
Last Trading Day: time trading ceases	16:30 hours (London time)
Reference Day	LTD
Relevant Reference Price	Official Closing Price
Settlement Day	n/a

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

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
PostNL N.V	NL0009739416	POM	POO	POB	POV	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
TNT Express N.V	NL0009739424	TNM	TNA	TNC	TNV	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**

RELEVANT STOCK EXCHANGE: EURONEXT AMSTERDAM

COMPANY	SHARE	SETTLEMENT DAY*	MIN PRICE FLUCTUATION
PostNL N.V	NL0009739416	Third Business day after trade date	0.0001 EUR
TNT Express N.V	NL0009739424	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:
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
PostNL N.V	NL0009739416	PSY	PSZ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
TNT Express N.V	NL0009739424	TNF	TNK	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: LONDON 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
Aberdeen Asset Management Plc	GB0000031285	ZZG	N/A	GBX	GBX	0.01	0.01	1,000	16:30	LTD	Official Closing Price	Market day immediately following LTD	n/a