



**EDX London Limited**

**Rule Amendment Notice No. 57**

**1 April 2009**

**EDX London Limited**

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EDX London wishes to inform Members that the Rules of EDX London will be amended. These amendments result from changes being made by Oslo Børs to their Rules which require corresponding amendments in the Rules of EDX London, together with amendment made by EDX London as explained below.

### **Amendments to Rule EDX.4.3 - Norwegian Transaction Date and New Rounding Rules for the Recalculation of Norwegian Stock Contracts**

- As announced in Exchange Notice 2009/040 issued on 12 March 2009, the Rules of EDX London at Rules EDX.4.3.2, EDX.4.3.3.2 and EDX.4.3.13 will be amended to reflect the incorporation of rules defining Transaction Date for Settlement Delivery instructions in relation to Norwegian Stock deliveries with effect from 1 April 2009 in order to harmonise the stock delivery process between all Clearing Houses and Members of the Linked Exchange network.
- In addition, the rounding rules for the recalculation (contract adjustments) of Forwards and Options based on Norwegian Stock contracts at Addendum to Rule EDX.4.3.17 will be amended. In future, recalculated contract sizes will be rounded-off to the nearest whole integer, whereupon decimal figures of 1, 2, 3, and 4 will be rounded downwards and decimal figures of 5,6,7,8, and 9 will be rounded upwards.

### **Amendments to Rule EDX.4.9 - Changes to the Designated Settlement Venue for IOB Depository Receipt Futures and Options.**

- EDX London will adopt the Rules in the form as proposed to Members for consultation on 13 March to Members. With effect from 1 April 2009, the Designated Settlement Venue for IOB DR Futures and Options whose underlying DR falls within the IOB's top 50 DR's as identified by value traded shall be Euroclear. Futures and options whose underlying DR do not fall within the IOB's top 50 DR's will continue to settle in either Euroclear or the DTCC as specified in the IOB Depository Receipt List as published on the London Stock Exchange's website [www.londonstockexchange.com](http://www.londonstockexchange.com).

### **The Rule amendments take effect on 1 April 2009**

**The rules that will be affected by this amendment are listed at the end of this Notice.**

The following pages should be removed from the Rulebook and replaced with the new version herewith:

**CONSOLIDATED CONTENTS**

**PART EDX.4.3 FORWARDS AND OPTIONS CONTRACTS BASED ON NORWEGIAN STOCK**

- EDX.4.3.2 Interpretation
- EDX.4.3.3.2 Contract Specifications: Standardised Norwegian Stock Options
- EDX.4.3.13 Settlement and Delivery of Norwegian Stock Contracts
- Addendum to Rule EDX.4.3.17

**PART EDX.4.9 FUTURES AND OPTIONS CONTRACTS BASED ON INTERNATIONAL ORDER BOOK DEPOSITARY RECEIPTS (IOB DRs) AND UNITED KINGDOM STOCK (UK STOCK)**

- EDX.4.9.2 Interpretation

Any questions concerning this Rule Amendment Notice should be directed to Simon Lodder on +44 (0)20 7797 1529 or Corinna Schempp on +44 (0)20 7797 4673.

London  
31 March 2009