

## LONDON NOTICE NO. 3724

Issue Date: 3 June 2013

Effective Date: 7 June 2013

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

**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)**

**INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FLEXIBLE FUTURES AND OPTION CONTRACTS**

### Executive Summary

This Notice informs Members of the introduction of a number of additional flexible Universal Stock Futures Contracts and flexible Individual Equity Option Contracts within Bclear on 7 June 2013.

## 1. Introduction

- 1.1 This Notice informs Members of the introduction of a number of flexible Universal Stock Futures Contracts ("USFs") and flexible Individual Equity Option Contracts ("IEOs") within Bclear with effect from 7 June 2013.

## 2. Additions to the List of Contract Details

- 2.1 On and from 7 June 2013:
- (a) additional flexible USFs will be made available under the terms of Exchange Contract No. 66F on the company shares set out in Attachment 1 to this Notice; and
  - (b) flexible IEOs will be made available under the terms of Exchange Contract No. 201F on the company shares 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 company shares set out in Attachment 3 to this Notice.

### **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. 66F, No. 201F and No. 211 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.
- 4.2 Additional information, including business days and hours, Bclear 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@nyx.com](mailto:equities@nyx.com)

ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F  
UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUND SHARES)  
(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.

All times are London times.

RELEVANT STOCK EXCHANGE: EURONEXT PARIS

Company	ISIN Code	Contract 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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Eurofins Scientific Group SA	FR0000038259	n/a	ERF	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	n/a	Fourth Business Day after LTD

RELEVANT STOCK EXCHANGE: NEW YORK STOCK EXCHANGE

Company	ISIN Code	Contract 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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
AbbVie Inc.	US00287Y1091	ABH	ABW	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Accenture Plc	IE00B4BNMY34	AC4	AC5	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
McGraw Hill Financial Inc.	US5806451093	MAM	MAC	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Moody's Corp	US6153691059	MOT	MOC	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Simon Property Group Inc.	US8288061091	SPQ	SPJ	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

**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**

Attachment 2 to London Notice No. 3724

KEY:                      AMR   American Style Exercise                      EUR   European Style Exercise  
                              CSH   Cash Settled contracts                            PHY   Physical Delivery contracts

**RELEVANT STOCK EXCHANGE: NEW YORK STOCK EXCHANGE**

Company	ISIN Code	Contract 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
AbbVie Inc.	US00287Y1091	n/a	AB7	AB8	AB9	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Duke Energy Corp	US26441C2044	n/a	DX3	DX4	DX5	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Ford Motor Co	US3453708600	n/a	FR7	FR8	FR9	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
McGraw Hill Financial Inc.	US5806451093	n/a	MA1	MA2	MA3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Mondelez International Inc.	US6092071058	n/a	FO1	FO2	FO4	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Moody's Corp	US6153691059	n/a	MO1	MO2	MO3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Nike Inc.	US6541061031	n/a	NK1	NK2	NK3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Simon Property Group Inc.	US8288061091	n/a	SP4	SP5	SP6	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Time Warner Inc.	US8873173038	n/a	AO1	AO2	AO3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	Official Opening Price	Official Opening Price	Official Opening Price	n/a	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: NEW YORK STOCK EXCHANGE**

<b>Company</b>	<b>Share</b>	<b>Settlement Day</b>	<b>Minimum Price Fluctuation</b>
AbbVie Inc.	US00287Y1091	Third Business day after trade date	0.001 USD
Duke Energy Corp	US26441C2044	Third Business day after trade date	0.001 USD
Ford Motor Co	US3453708600	Third Business day after trade date	0.001 USD
McGraw Hill Financial Inc.	US5806451093	Third Business day after trade date	0.001 USD
Mondelez International Inc.	US6092071058	Third Business day after trade date	0.001 USD
Moody's Corp	US6153691059	Third Business day after trade date	0.001 USD
Nike Inc.	US6541061031	Third Business day after trade date	0.001 USD
Simon Property Group Inc.	US8288061091	Third Business day after trade date	0.001 USD
Time Warner Inc.	US8873173038	Third Business day after trade date	0.001 USD