

LONDON NOTICE NO. 3754

Issue Date: 1 November 2013

Effective Date: 4 November 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 PHYSICALLY DELIVERED FLEXIBLE FUTURES AND OPTION CONTRACTS

Executive Summary

This Notice informs Members of the introduction within Bclear of a number of additional physically delivered flexible Universal Stock Futures and flexible Individual Equity Option Contracts on and from 4 November 2013.

1. Introduction

- 1.1 This Notice informs Members of the introduction of a number of physically delivered flexible Universal Stock Futures Contracts (“USFs”) and flexible Individual Equity Option Contracts (“IEOs”) within Bclear with effect from 4 November 2013.
- 1.2 Members will note that the corresponding cash settled USFs and IEOs based of the same underlyings were made available on 17 September 2013 as detailed in London Notice No. [3740](#).

2. Additions to the List of Contract Details

- 2.1 On and from 4 November 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.

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 in Universal Stock Futures Contracts or LIFFE Individual Equity Option Contracts based on US underlyings.

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) 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).

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 IN RESPECT OF EXCHANGE CONTRACT NO 66F
UNIVERSAL STOCK FUTURES CONTRACT
(BASED ON COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS)
(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: NYSE

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 ¹	
		Cash Settlement	Physical Delivery**									Cash Settlement	Physical Delivery**
BlackRock Inc.	US09247X1019	n/a	BL6	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	n/a	Fourth Business Day after LTD
Ecolab Inc.	US2788651006	n/a	EC5	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	n/a	Fourth Business Day after LTD

**Relevant Settlement System for Physically Delivered contracts

<u>Relevant Stock Exchange</u>	<u>Relevant Settlement System</u>
London Stock Exchange	Euroclear UK & Ireland
Deutsche Börse (Xetra)	Clearstream Banking Frankfurt AG
SIX Swiss Exchange	SIS SIX AG
Euronext Amsterdam	Euroclear Nederland
Euronext Paris	Euroclear France
Others	Euroclear Bank

**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. 3754

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

RELEVANT STOCK EXCHANGE: NASDAQ STOCK MARKET

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**
CME Group Inc	US12572Q1058	n/a	EP1	n/a	EP3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	OOP*	OOP*	OOP*	n/a	Fourth Business Day after Expiry Day	n/a	Fourth Business Day after Expiry Day
Viacom Inc	US92553P2011	n/a	VI0	n/a	VI4	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	OOP*	OOP*	OOP*	n/a	Fourth Business Day after Expiry Day	n/a	Fourth Business Day after Expiry Day

RELEVANT STOCK EXCHANGE: NYSE

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**
AON Plc	GB0085BTOK07	n/a	AN1	n/a	AN3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	OOP*	OOP*	OOP*	n/a	Fourth Business Day after Expiry Day	n/a	Fourth Business Day after Expiry Day
BlackRock Inc.	US09247X1019	n/a	BL1	n/a	BL3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	OOP*	OOP*	OOP*	n/a	Fourth Business Day after Expiry Day	n/a	Fourth Business Day after Expiry Day
Ecolab Inc.	US2788651006	n/a	EC1	n/a	EC3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	OOP*	OOP*	OOP*	n/a	Fourth Business Day after Expiry Day	n/a	Fourth Business Day after Expiry Day
Estee Lauder Cos Inc/The	US5184391044	n/a	ES1	n/a	ES3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	OOP*	OOP*	OOP*	n/a	Fourth Business Day after Expiry Day	n/a	Fourth Business Day after Expiry Day
Mosaic Co./The	US61945C1036	n/a	MS1	n/a	MS3	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	OOP*	OOP*	OOP*	n/a	Fourth Business Day after Expiry Day	n/a	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.

**Relevant Settlement System for Physically Delivered contracts

Relevant Stock Exchange

London Stock Exchange
Deutsche Börse (Xetra)
SIX Swiss Exchange
Euronext Amsterdam
Euronext Paris
Others

Relevant Settlement System

Euroclear UK & Ireland
Clearstream Banking Frankfurt AG
SIS SIX AG
Euroclear Nederland
Euroclear France
Euroclear Bank

**List of Company Shares that may be the subject of a Stock Contingent Trade
in respect of Exchange Contract No. 211**

RELEVANT STOCK EXCHANGE: NASDAQ STOCK MARKET

Company	Share	Settlement Day	Minimum Price Fluctuation
CME Group Inc	US12572Q1058	Third Business day after trade date	0.001 USD
Viacom Inc	US92553P2011	Third Business day after trade date	0.001 USD

RELEVANT STOCK EXCHANGE: NYSE

Company	Share	Settlement Day	Minimum Price Fluctuation
AON Plc	GB00B5BT0K07	Third Business day after trade date	0.001 USD
BlackRock Inc.	US09247X1019	Third Business day after trade date	0.001 USD
Ecolab Inc.	US2788651006	Third Business day after trade date	0.001 USD
Estee Lauder Cos Inc/The	US5184391044	Third Business day after trade date	0.001 USD
Mosaic Co./The	US61945C1036	Third Business day after trade date	0.001 USD

* Relevant Settlement System for Physically Delivered contracts:

Relevant Stock Exchange

London Stock Exchange
Deutsche Börse (Xetra)
SIX Swiss Exchange
Euronext Amsterdam
Euronext Paris
Others

Relevant Settlement System

Euroclear UK & Ireland
Clearstream Banking Frankfurt AG
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Euroclear Bank