

LONDON NOTICE NO. 3726

Issue Date: 6 June 2013

Effective Date: 10 June 2013

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

INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FLEXIBLE FUTURES CONTRACTS

Executive Summary

This Notice informs Members of the introduction of flexible Universal Stock Futures Contracts based on the company shares of Duro Felguera SA within Bclear on 10 June 2013.

1. Introduction

1.1 This Notice informs Members of the introduction of flexible Universal Stock Futures Contracts ("USFs") based on the company shares of Duro Felguera SA within Bclear with effect from 10 June 2013.

2. Additions to the List of Contract Details

2.1 On and from 10 June 2013, additional flexible USFs will be made available under the terms of Exchange Contract No. 66F on the company shares set out in the Attachment 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 An updated List of Contract Details in respect of Exchange Contract No. 66F 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

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**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:

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: MADRID 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 ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Duro Felguera SA	ES0162600417	DUQ	DUJ	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD