

## LONDON NOTICE No. 2717

ISSUE DATE: 14 December 2005  
EFFECTIVE DATE: 15 December 2005

### BCLEAR SERVICE AND FLEX<sup>®</sup> FACILITY

### FTSE 100 INDEX FUTURES AND OPTIONS AND FTSE 250 INDEX FUTURES CONTRACTS

### REPORTING HOURS ON THE LAST TRADING DAY

#### Executive Summary

This Notice informs members of a change to the Bclear/FLEX<sup>®</sup> Facility reporting hours on the Last Trading Day of the FTSE 100 Index Futures and Options Contracts and the FTSE 250 Index Futures Contracts.

1. London Notice No. 2697, issued on 20 October 2005, informed members that Bclear reporting hours on the Last Trading Day/Expiry Day of a delivery month/series will end at the time trading ceases in such delivery month/series, as set out in the relevant Contract Specification.
2. The purpose of this Notice is to inform members that, in relation to the FTSE 100 Index Contract, FTSE 250 Index Contract and the standard Options Contract on the FTSE 100 Index, on the Last Trading Day of a delivery month/expiry month the latest time that a trade in respect of such month may be reported via Bclear shall be the time at which the EDSP Intra-day Auction commences on the London Stock Exchange, i.e. 10.10 hours.
3. Similarly, in relation to those series of the flexible Options Contract on the FTSE 100 Index which expire on the third Friday of a month, the latest time that a trade in respect of such series may be reported via Bclear/the FLEX<sup>®</sup> Facility (as the case may be) shall also be 10.10 hours. In relation to those series of the flexible Options Contract on the FTSE 100 Index which expire on a day other than the third Friday of a month, the Bclear/ FLEX<sup>®</sup> Facility reporting hours on the Expiry Day of such series will end at 16.30 hours, i.e. at the time at which the London Stock Exchange's daily closing auction commences.

For further information in relation to this Notice, members should contact their Account Manager or one of the following:

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