

## LONDON NOTICE NO. 3661

Issue Date:

26 November 2012

Effective Date:

27 November 2012

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

#### INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FLEXIBLE FUTURES CONTRACTS

##### Executive Summary

This Notice informs Members of the introduction within Bclear of additional cash settled flexible Universal Stock Futures Contracts based on Canadian company shares listed on NYSE with effect from 27 November 2012.

#### 1. Introduction

- 1.1 This Notice informs Members of the introduction of a number of cash settled flexible Universal Stock Futures Contracts ("USFs") within Bclear on and from 27 November 2012.

#### 2. Additions to the List of Contract Details

- 2.1 On and from 27 November 2012, additional cash settled 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 Contracts No. 66F 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

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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 AND DEPOSITARY RECEIPTS)  
(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: 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
Agrium Inc.	CA0089161081	AG6	AG7	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Bank Of Montreal	CA0636711016	BO8	BO9	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Bank Of Nova Scotia	CA0641491075	BN8	BN9	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Brookfield Asset Management	CA1125851040	BR8	BR9	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Canadian Pacific Railway Ltd	CA13645T1003	CP8	CP9	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Cenovus Energy Inc.	CA15135U1093	CE8	CE9	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Enbridge Inc.	CA29250N1050	EN0	EN8	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Royal Bank Of Canada	CA7800871021	RB8	RB9	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Sun Life Financial Inc.	CA8667961053	SU8	SU9	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
TransCanada Corp.	CA89353D1078	TR6	TR7	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

\* Contracts already available for reporting via Bclear as per London Notice 3596 and London Notice 3603.