

## **LONDON NOTICE No. 3505**

ISSUE DATE: 27 September 2011  
EFFECTIVE DATE: 3 October 2011

### **OPTION CONTRACT ON FTSE 100 INDEX (EUROPEAN-STYLE EXERCISE) (EXCHANGE CONTRACT NO. 129E)**

### **INTRODUCTION OF A MANDATORY PUBLICATION THRESHOLD FOR STANDARD FTSE 100 INDEX OPTION CONTRACTS REPORTED VIA BCLEAR**

### **REDUCTION TO THE BLOCK TRADE MINIMUM VOLUME THRESHOLD FOR THE STANDARD FTSE 100 INDEX OPTION CONTRACT**

#### **Executive Summary**

This Notice informs Members of the introduction of a mandatory publication threshold for standard FTSE 100 Index Option Contracts reported via Bclear and a reduction to the Block Trade minimum volume threshold for standard FTSE 100 Index Option Contracts on LIFFE CONNECT<sup>®</sup>.

1. This Notice informs Members of the introduction of a mandatory publication threshold for the standard FTSE 100 Index Option Contract (Exchange code: ESX) ("standard FTSE 100 Options") reported via Bclear.
2. Members will be aware that, for standard FTSE 100 Options reported via Bclear, the publication of all trades is currently optional. On and from Monday 3 October 2011, the Exchange will introduce a mandatory publication volume threshold for standard FTSE 100 Option trades reported via Bclear whereby all Bclear trades of between **500 lots (the Bclear minimum volume threshold) and 749 lots inclusive** will automatically be published.
3. In addition, Members are advised that the Block Trade minimum volume threshold for standard FTSE 100 Options on LIFFE CONNECT<sup>®</sup> will be **reduced from 1,500 lots to 500 lots**, on and from Monday 3 October 2011.

For further information in relation to this Notice, Members should contact:

Equity Derivatives Product Management      +44 (0)20 7379 2200      equities@nyx.com

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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.