

LONDON NOTICE NO. 3645

Issue Date:

10 October 2012

Effective Date:

12 November 2012

CHANGE TO THE MATCHING ALGORITHM FOR THE COCOA, ROBUSTA COFFEE AND FEED WHEAT FUTURES AND OPTIONS CONTRACTS AND THE WHITE SUGAR OPTIONS CONTRACT

Executive Summary

This Notice informs Members about a change to the matching algorithm for the Cocoa, Robusta Coffee and Feed Wheat Futures and Options Contracts and the White Sugar Options Contract from Pro Rata to Price/Time with effect from 12 November 2012.

1. This Notice informs Members about a change to the matching algorithm for the Cocoa, Robusta Coffee and Feed Wheat Futures and Options Contracts and the White Sugar Options Contract from Pro Rata to Price/Time with effect from 12 November 2012.
2. Members will be aware that the Price/Time matching algorithm is already in place for the White Sugar Futures Contract. The change described in this Notice therefore means that all London Commodity Contracts will use the Price/Time matching algorithm.
3. An updated version of Annexe One to the NYSE Liffe Trading Procedures will be made available in the London Market Handbook on the NYSE Euronext website (www.nyx.com/londonmarkethandbook) in due course.

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

Ritu Ruffe

+44 (0)20 7379 2038

rruffe@nyx.com