

## LONDON NOTICE NO. 3648

Issue Date: 17 October 2012

Effective Date: 24 October 2012

### OPTION CONTRACT ON EQUITY RELATED SECURITIES (INCLUDING COMPANY SHARES AND EXCHANGE TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 201)

### INTRODUCTION OF SERIAL EXPIRY MONTHS IN RESPECT OF FIVE UK INDIVIDUAL EQUITY OPTION CONTRACTS

#### Executive Summary

This Notice informs Members of the introduction of serial expiry months for Burberry Group plc, Compass Group plc, Centrica plc, Reckitt Benckiser Group plc and Unilever plc Individual Equity Option Contracts, on and from 24 October 2012.

#### 1. Introduction

- 1.1. In response to Member demand, the Exchange has determined to introduce serial month expiries, for the following Individual Equity Option Contracts (“IEO Contracts”), on and from **Wednesday 24 October 2012**:

Company	Contract Code
Burberry Group plc	BRW
Centrica plc	CPG
Compass Group plc	CTR
Reckitt Benckiser Group plc	RB
Unilever plc	ULV

#### 2. Change to the maturity cycle for five UK Individual Equity Option Contracts

- 2.1. Currently, the IEO Contracts detailed in section 1.1 above, follow a 3,6,9 month maturity cycle.
- 2.2. On and from 24 October 2012, serial expiry months will be listed such that the five IEO Contracts will follow a 1,2,3,6,9 month maturity cycle as set out in the table below:

Initial Expiry Months	Expiry Month Cycle
1, 2, 3	Every month
6, 9	Mar, Jun, Sep, Dec

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- 2.3. For the avoidance of doubt, the expiry months available as of 24 October 2012 will therefore be November and December 2012 and January, March and June 2013.
- 2.4. The additional serial months will be covered by two of the existing Competitive Market Makers.
- 2.5. An updated List of Contract Details in respect of Exchange Contract No. 201 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.

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

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