

LONDON NOTICE NO. 3639

Issue Date: 24 September 2012

Effective Date: 1 October 2012

UNIVERSAL STOCK FUTURES CONTRACT (CASH SETTLEMENT) (EXCHANGE CONTRACT NO. 56)

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

OPTION CONTRACT ON EQUITY RELATED SECURITIES (INCLUDING COMPANY SHARES, DEPOSITORY RECEIPTS AND EXCHANGE TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 201F)

AMENDMENT TO THE EXCHANGE DELIVERY SETTLEMENT PRICE MECHANISM FOR UNIVERSAL STOCK FUTURES AND CASH SETTLED INDIVIDUAL EQUITY OPTION CONTRACT BASED ON SHARES LISTED ON BORSA ITALIANA

Executive Summary

This Notice informs Members of an amendment to the Exchange Delivery Settlement Price Mechanism for Universal Stock Futures and Cash Settled Individual Equity Option Contracts based on shares listed on Borsa Italiana.

1. Exchange Contracts No. 56, No. 66F and No. 201F currently state that the Exchange Delivery Settlement Price ("EDSP") mechanism for Universal Stock Futures and cash settled Individual Equity Option¹ Contracts based on shares listed on Borsa Italiana ("the Contracts") is:

"Opening auction price determined by Borsa Italiana on the Reference Day, or, should the market open without an opening auction price being so determined, a LIFFE calculated volume weighted average price of trades during the first ten minutes of trading on that day."

2. On and from Monday 1 October 2012, the Exchange will revise this wording to recognise more accurately the Borsa Italiana opening auction process, to read:

"Opening auction price determined by Borsa Italiana on the Reference Day".

¹ The Expiry Reference Price of physically delivered Individual Equity Option Contracts based on shares listed on Borsa Italiana is the Reference price as determined by Borsa Italiana.

3. Updated Lists of Contract Details in respect of Exchange Contracts No. 56, No. 66F and No. 201F will be made available in the London Market Handbook on the NYSE Euronext website (www.nyx.com/londonhandbook) in due course.

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

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