

LONDON NOTICE NO. 3697

Issue Date: 28 February 2013

Effective Date: 1 March 2013

EQUITY INDEX CONTRACTS (EXCHANGE CONTRACT NO. 301)

RE-INTRODUCTION OF INDEX FUTURES CONTRACT BASED ON RUSSELL EUROPE SMID 300 NET RETURN INDEX AND AMENDMENTS TO CONTRACT TERMS IN RESPECT OF THE TIMING OF THE EXCHANGE DELIVERY SETTLEMENT PRICE

Executive Summary

This Notice informs Members of the re-introduction within Bclear of the futures contract based on the Russell Europe SMID 300 Net Return Index on and from Friday 1 March 2013 and of certain amendments to the relevant Contract Terms in respect of the timing of the Exchange Delivery Settlement Price (the "EDSP").

1. Introduction

1.1 This Notice informs Members that, following the suspension of the futures contract based on the Russell Europe SMID 300 Net Return Index (the "Contract") on 4 December 2012 (London Notice No. [3667](#) refers), the Contract will again be made available for reporting via Bclear on and from 1 March 2013.

2. Amendment to the contract terms in respect of the timing of publication of the EDSP

2.1 Furthermore, also with effect from 1 March 2013, the Exchange has determined that the timing of publication of the EDSP on the Last Trading Day (the "LTD") for the Contract shall be as soon as practicably possible after 18:00 hours (London time) on the third Friday of the delivery month concerned rather than 16:45 hours (London time). The EDSP will continue to be based on the Closing Index Value on the LTD, with settlement taking place on the following market day.

2.2 The necessary changes to Exchange Contract No. 301 are contained in the Attachment to this Notice. An updated version of Exchange Contract No. 301 will be made available on the NYSE Euronext website (www.nyx.com/liffe) in due course.

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

Equity Product Management

+44 (0)20 7379 2200

equities@nyx.com

Amendments to Exchange Contract No. 301

(additions shown underlined/deletions ~~struck through~~)

(C) ADMINISTRATIVE PROCEDURES FOR
EQUITY INDEX CONTRACTS

EDSP Time In respect of the Russell Europe SMID 300 Net Return Index, the time at which the Closing Index Value is established on the Last Trading Day.

Last Trading Day in respect of the Russell Europe SMID 300 Net Return Index

15:20 hours The last time for notification to exchange officials under term 6.01 of any error or alleged error in the Index due to any error or alleged error in the weighting of the price for any constituent stock of the Index. No correction to the Index shall be made in respect of any such error which is first notified to exchange officials or which first comes to their attention after this time.

The Exchange shall publish any correction to the Index under term 6.01 as soon as reasonably practicable.

16:35 hours Trading in Contracts for the relevant delivery month shall cease.

as soon as reasonably practicable after ~~16:45~~ 18:00 hours The Exchange will publish a provisional EDSP.

The provisional EDSP shall be calculated in accordance with term 5.02 using the Closing Index Value.

30 minutes after the publication of the provisional EDSP The last time for notification to exchange officials of an error or alleged error in the Index of a kind falling to be dealt with under term 6.02.

In any investigation into an alleged or apparent error in the Index in accordance with term 6.02, exchange officials shall have regard, in reaching an opinion as to whether an error has been made, to the Ground Rules in force at the time.

as soon as reasonably practicable after the expiry of the 30 minute period referred to above The Exchange will publish the final EDSP.