

LONDON NOTICE NO. 3798

Issue Date: 14 February 2014
Effective Date: 20 February 2014

FLEXIBLE FTSE 100 INDEX OPTION CONTRACT (FLX) (EXCHANGE CONTRACT NO. 351F) EXTENSION TO MAXIMUM EXPIRY DATE

Executive Summary

This Notice informs Members that the maximum expiry for the flexible European style exercise FTSE 100 Index Option Contract (Contract code: FLX) will be extended to ten years and six months with effect from 20 February 2014.

1. The maximum expiry date currently permitted on Bclear for the flexible European style exercise FTSE 100 Index Option Contract (contract code: FLX) ("flexible FTSE 100 Index Option") is five years and six months from the trade date.
2. This Notice informs Members that, on and from 20 February 2014, the maximum expiry date permitted on Bclear for flexible FTSE 100 Index Option will be extended to ten years and six months from the trade date.
3. For the avoidance of doubt, the expiry cycle of the standard FTSE 100 Index Option Contract (contract code: ESX) available on UTP and Bclear and the maximum expiry date permitted on Bclear for flexible American style exercise FTSE 100 Index Option Contract (contract code: XUK) will remain unchanged.

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

Equity Product Management +44 (0)20 379 2200 equities@nyx.com