

LONDON NOTICE NO. 3817

Issue Date: 2 April 2014

Effective Date: 2 April 2014

EQUITY INDEX CONTRACTS (EXCHANGE CONTRACT NO. 301)

INTRODUCTION OF AN ADDITIONAL INDEX FUTURES CONTRACT BASED ON THE MSCI KOKUSAI NET RETURN INDEX DENOMINATED IN JAPANESE YEN

AMENDMENTS TO LONDON NOTICE NO. 3816

Executive Summary

This Notice informs Members of amendments to London Notice No. [3816](#), issued on 31 March 2014, in respect of the introduction on Bclear of a futures contract based on the MSCI KOKUSAI Net Total Return Index denominated in Japanese Yen with effect from 7 April 2014.

1. London Notice No. [3816](#), issued on 31 March 2014, informed Members of the Exchange's intention to introduce futures contract based on the MSCI KOKUSAI Net Total Return Index denominated in Japanese Yen ("the Contract").
2. Attachment 1 to London Notice No. [3816](#) provided Summary Contract Specifications for the Contract. This Notice informs Members of the following corrections:
 - (i) the Contract Size is valued at ¥1,000 per Index Point (and not ¥10,000);
 - (ii) the trading tick size and EDSP tick size is 0.001 (and not respectively 0.5 and 0.01); and
 - (iii) the trading tick value is ¥1 (and not ¥5,000).
3. Attachment 2 to London Notice No. [3816](#) provided the additions to be made to Exchange Contract No. 301. This Notice informs Members of the following corrections:
 - (i) the Contract Size is valued at ¥1,000 per Index Point (and not ¥10,000);
 - (ii) the value of value point is ¥100 per lot (and not ¥1,000 per lot); and
 - (iii) the minimum price fluctuation is 0.01 value points (and not 5 value points).
4. The corrections detailed in sections 2 and 3 above, can be seen in Attachments 1 and 2 to this Notice.

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

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The Euronext Derivatives Markets comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

Summary Contract SpecificationsNew text underlined, deleted text ~~struck through~~

Contract	MSCI KOKUSAI Net Total Return Index Futures (JPY)
Exchange Contract Code	MKI
Contract Size	Valued at ¥10,000<u>¥1,000</u> per Index Point
Delivery Months	The first six quarterly months from the March/June/September/December cycle; plus up to three of the nearest serial months such that the nearest four calendar months are available for trading; plus the half yearly months on the June/December cycle up to a maximum of two years
Quotation	Yen (¥) per index point
Trading Tick Size	0.5 <u>0.001</u>
Trading Tick Value	¥5,000 <u>¥1</u>
EDSP Tick Size	0.01 <u>0.001</u>
Last Trading Day	Third Friday of the delivery month
Contract Standard	Cash settlement based on the EDSP
EDSP	Closing value of the Index on the Last Trading Day of the delivery month
EDSP Published	EDSP published as soon as practicable after Last index Price at 16:35 (London Time) on the Last Trading Day
Delivery Date	Second Business day after the Last Trading Day
Trading Hours	On Bclear from 08:00 to 17:30 hours (London time)
Time Trading Ceases on LTD	16:00 hours (London time)
Trading Platform	Bclear only
Clearing	ICE Clear Europe
Reuters RICs	Index: .dMIKO00000NJP Futures: <0#MKIlf:>

Additions to Exchange Contract No. 301
Contract Details Specified by the Board for Equity Index Contracts (“Table 1”)

New text underlined, deleted text ~~struck through~~

Index	MSCI KOKUSAI Net Total Return Index Futures (JPY)
Known as Exchange Contract No.	235
Currency specified by the Board	¥ Yen
Contract size	¥10,000 <u>¥1,000</u> per Index Point
Value of Value Point	¥1,000 <u>¥100</u> per lot
Minimum Price Fluctuation	5 <u>0.01</u> Value Points
Delivery months	January, February, March, April, May, June, July, August, September, October, November, December
No. of delivery months available for trading	The first six quarterly months from the March/June/September/ December cycle; plus up to three of the nearest serial months such that the nearest four calendar months are available for trading; plus the half yearly months on the June/December cycle up to a maximum of two years
Quotation	Index Points (e.g. 1,000.0)
Last Trading Day	Third Friday of the delivery month
EDSP: rounding convention	Rounded to the nearest 0.001 or, where such average is an exact uneven multiple of 0.0005, to the nearest higher 0.001