

LIFFE NOTICE NO. 3843

Issue Date: 30 June 2014

Effective Date: 1 July 2014

APPOINTMENT OF LIQUIDITY PROVIDERS FOR UK INDIVIDUAL EQUITY OPTIONS, FTSE 100 INDEX OPTIONS AND FTSE 100 DIVIDEND INDEX FUTURES CONTRACTS

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

CHANGE TO THE MATURITY CYCLE FOR A UK INDIVIDUAL EQUITY OPTIONS CONTRACT

Executive Summary

This Notice informs Members of the appointment of Liquidity Providers in respect of the UK Individual Equity Options (“UK IEOs”), FTSE 100 Index Options (“FTSE Options”) and FTSE 100 Dividend Index Futures (“FTSE Dividend Futures”) Contracts from 1 July 2014 until close of business on 31 December 2014.

In addition, this Notice informs Members of a change to the maturity cycle for Centrica Plc, on and from 1 July 2014.

1. Introduction

- 1.1 Liffe Info-Flashes No. [LO14/52](#), No. [LO14/54](#), No. [LO14/55](#) and No. [LO14/56](#), issued on 17 June 2014, informed Members of the renewal of the Exchange’s Liquidity Provider Programmes and invited Members to apply for participation in respect of UK IEOs, FTSE Options and FTSE Dividend Futures Contracts.
- 1.2 Each of these Programmes will commence on 1 July 2014 and will remain in place until close of business on 31 December 2014.
- 1.3 **Subject to the completion of legal agreements**, this Notice confirms the appointment of Liquidity Providers for these Programmes. A list of products within the Programmes, and the Liquidity Providers appointed in each product, is available on the website: www.nyx.com/elps.

2. Change to the maturity cycle for Centrica Plc

- 2.1 This Notice also informs Members that, following a review of the UK IEO Contracts, the Exchange has determined that IEO Contracts based on Centrica Plc company shares (Contract Code “CTR”), will form part of the “Target Group” on and from 1 July 2014. For further information about the Liquidity Provider obligations, fees and mass quote size, please refer to Liffe Info-Flash No. [LO14/52](#).

- 2.2 In addition, the Exchange will introduce long term maturities on Centrica Plc. Currently, Centrica IEO Contracts follow the following maturity cycle:

CENTRICA CURRENT CYCLE	MATURITIES
1, 2, 3 (Every month)	July 14, Aug 14, Sept 14
6, 9, 12 (Mar, Jun, Sep, Dec)	Dec 14, March 15, June 15

- 2.3 On and from 1 July 2014, Centrica IEO Contracts will follow the maturity cycle below:

CENTRICA NEW CYCLE	MATURITIES
1, 2, 3 (Every month)	July 14, Aug 14, Sept 14
6, 9, 12 (Mar, Jun, Sep, Dec)	Dec 14, March 15, June 15
18, 24 (Jun, Dec),	Dec 15, June 16
36 (Dec)	Dec 16

For the avoidance of doubt, this means the following additional maturities will be available for trading from 1 July 2014: December 2015, June 2016 and December 2016.

- 2.4 An updated List of Contract Details in respect of Exchange Contract No. 201 will be made available in the Liffe Market Handbook on the website (www.nyx.com/liffemarkethandbook) in due course.

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

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