

## LONDON NOTICE NO. 3780

Issue Date: 18 December 2013

Effective Date: 19 December 2013

**FTSE 250 INDEX CONTRACTS (EXCHANGE CONTRACT NO. 40)**

**OPTION CONTRACTS ON EQUITY INDICES (EXCHANGE CONTRACT NO. 351F)**

**SUSPENSION OF THE INTRODUCTION OF FURTHER EXPIRY MONTHS IN THE FTSE 250 INDEX CONTRACT (EXCHANGE CODE Y)**

**CHANGE TO THE CONTRACT SIZE OF THE FLEXIBLE FTSE 250 INDEX OPTION CONTRACTS WITHIN BCLEAR (EXCHANGE CODE YFS)**

### Executive Summary

This Notice informs Members of the suspension of the introduction of further expiry months in the FTSE 250 Index Futures Contract (exchange code "Y") and the amendment to the contract size of the flexible FTSE 250 Index Option Contract available within Bclear, on and from 23 December 2013.

1. London Notice No. [3777](#), issued on 12 December 2013, informed Members of the introduction of a new FTSE 250 Index Futures Contract (exchange code "Y2") with amended contract specifications from the existing FTSE 250 Index Futures Contract, namely a reduction of the contract size to £2.
2. This Notice informs Members that, as a result of this change:
  - (i) the Exchange will suspend the introduction of further expiry months in the FTSE 250 Index Futures Contract with contract size £10 (exchange code "Y"). For the avoidance of doubt, the March 2014 expiry month remains available for trading on the Universal Trading Platform and within Bclear. However, the June 2014, and subsequent, expiry months will not be introduced; and
  - (ii) on and from 23 December 2013, the contract size of the flexible FTSE 250 Index Option Contract (exchange code "YFS") available within Bclear will be adjusted from the existing £10 per index point to £2 per index point, in line with the new FTSE 250 Index Futures Contract (exchange code "Y2"). The flexible FTSE 250 Index Option Contract will, therefore, be suspended on 19 and 20 December 2013.
3. An updated version of Exchange Contract No. 351F and the List of Contract Details will be made available in the London Market Handbook and on the NYSE Euronext website ([www.nyx.com/londonmarkethandbook](http://www.nyx.com/londonmarkethandbook)) in due course.

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

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