

LONDON NOTICE NO. 3667

Issue Date: 4 December 2012

Effective Date: 4 December 2012

EQUITY INDEX CONTRACTS (EXCHANGE CONTRACT NO. 301)

SUSPENSION OF THE INDEX FUTURES CONTRACT BASED ON RUSSELL EUROPE SMID 300 NET RETURN INDEX

Executive Summary

This Notice informs Members that the futures contract based on the Russell Europe SMID 300 Net Return Index has been suspended, with immediate effect, pending a review of the real-time index dissemination and of the Contract Terms in respect of the timing of the application of the Exchange Delivery Settlement Price for the Contract.

1. This Notice informs Members that the futures contract based on the Russell Europe SMID 300 Net Return Index ("the Contract") available for reporting via Bclear have been suspended, with immediate effect.
2. Consequently, transactions in the Contract will not be accepted by the Exchange for authorisation until further notice. The suspension has been effected pending a review of the real-time index dissemination and of the Contract Terms in respect of the timing of the application of the Exchange Delivery Settlement Price for the Contract.
3. The Exchange will notify Members in due course when the Contract will once again be made available for reporting via Bclear.

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

Equity Derivatives Product Management +44 (0) 20 7379 2200

equities@nyx.com