

LONDON INFO-FLASH NO. LO09/12

ISSUE DATE: 16 April 2009

SHORT TERM INTEREST RATE (“STIR”) OPTIONS CONTRACTS

CHANGE TO DATE OF INTRODUCTION OF STIR OPTIONS WITH EXERCISE PRICES OF 100.000 (“PAR”) AND ABOVE

Executive Summary

This Info-Flash informs Members that the Exchange will make available for trading series in STIR options with exercise prices of 100.000 (“par”) and above on and from Monday 27 April 2009.

1. London Info-Flash No. LO09/08, issued on 3 April 2009, informed Members that the Exchange would make series in STIR options with exercise prices of 100.000 (“par”) and above available for trading on and from Wednesday 22 April 2009.
2. This Info-Flash informs Members that STIR options with exercise prices of 100.000 (“par”) and above will instead be made available on and from Monday 27 April 2009.
3. All other dates referred to in London Info-Flash No. LO09/08, including the change in underlying asset pricing for the calculation of option fair values and the subsequent effect on the basis for calculating implied volatilities, remain unchanged.

For further information in relation to this Info-Flash, Members should contact:

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