

## **LONDON NOTICE No. 3543**

ISSUE DATE 14 December 2011  
EFFECTIVE DATE 16 December 2011

**UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS) (EXCHANGE  
CONTRACT NO. 66F)**

**OPTION CONTRACT ON EQUITY RELATED SECURITIES  
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED  
FUND SHARES) (EXCHANGE CONTRACT NO. 201F)**

**EQUITY RELATED SECURITY CONTRACT  
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE  
TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 211)**

**TRANSFER OF STOCK EXCHANGE LISTING FOR FRONTIER COMMUNICATIONS  
CORPORATION**

### **Executive Summary**

This Notice informs Members of the transfer of the Stock Exchange listing for Frontier Communications Corp. company shares with effect from 16 December 2011.

1. This Notice informs Members of the transfer of the Stock Exchange listing for Frontier Communications Corp. company shares from the New York Stock Exchange to the NASDAQ Global Select Market with effect from 16 December 2011.
2. On and from 16 December 2011:
  - (a) the NASDAQ Stock Market will be referenced as the relevant stock exchange for the flexible Universal Stock Futures Contracts 'AFF' and 'AFK' based on Frontier Communications Corp. company shares, and available under the terms of Exchange Contract No. 66F, as set out in Attachment 1 to this Notice; and
  - (b) the NASDAQ Stock Market will be referenced as the relevant stock exchange for the flexible Options Contracts 'AFO', 'AFB' and 'AFV' based on Frontier Communications Corp. company shares, and available under the terms of Exchange Contracts No. 201F and No. 211, as set out in Attachments 2 and 3 to this Notice.

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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.

3. Updated Lists of Contract Details in respect of Exchange Contracts No. 66F, No. 201F and No. 211 will be made available in the London Market Handbook 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:

Equity Derivatives Product Management      +44 (0) 20 7379 2200      [equities@nyx.com](mailto:equities@nyx.com)

ADDITION TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F  
UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)  
(CASH SETTLED AND PHYSICAL DELIVERY CONTRACTS)

KEY:  
<sup>1</sup> A business day in the context of the settlement period (i.e. T+4) is described as a day on which a particular security can be settled in CREST or Euroclear, irrespective of a currency holiday in the local market.  
All times are London times.

RELEVANT STOCK EXCHANGE: NASDAQ STOCK MARKET

Company	ISIN Code	Contract Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Frontier Communications Corp	US35906A1088	AFF	AFK	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

ADDITIONS TO THE LIST OF CONTRACT DETAILS AND OTHER RELEVANT INFORMATION IN RESPECT OF EXCHANGE CONTRACT NO 201F  
OPTION CONTRACT ON EQUITY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS

KEY: AMR American Style Exercise EUR European Style Exercise  
CSH Cash Settled contracts PHY Physical Delivery contracts

All times are London times

RELEVANT STOCK EXCHANGE: NASDAQ STOCK MARKET

Company	ISIN Code	Contract Code				Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Last trading day	Time trading ceases on the Last trading day	Reference Day	Daily Reference Price	CSH	PHY	Settlement Day*			
		AMR/ CSH	AMR/ PHY	EUR/ CSH	EUR/ PHY										Expiry Reference Price	Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Frontier Communications Corp	US35906A1088	n/a	AFO	AFB	AFV	USD	USD	0.001	0.001	100	Expiry Day	14:30	Expiry Day	OOP*	OOP*	OOP*	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

\* A business day in the context of the settlement period (i.e T+4) is described as a day on which a particular security can be settled in CREST or Euroclear, irrespective of a currency holiday in the local market.

**List of Company Shares that may be the subject of a Stock Contingent Trade in respect of Exchange  
Contract No. 211**

RELEVANT STOCK EXCHANGE: NASDAQ STOCK MARKET

COMPANY	SHARE	SETTLEMENT DAY*	MIN PRICE FLUCTUATION
Frontier Communications Corp	US35906A1088	Third Business day after trade date	0.001 USD

\*A business day in the context of the settlement period is described as a day on which a particular security can be settled in CREST or Euroclear (as the case may be), irrespective of a currency holiday in the local market.