

LIFFE GENERAL NOTICE NO: 2633

ISSUE DATE: 31 March 2005

EFFECTIVE: 31 March 2005

FTSE 100 INDEX OPTION CONTRACT (ESX)

APPOINTMENT OF AN ADDITIONAL DESIGNATED MARKET MAKER

Executive Summary

This General Notice informs members of the appointment of an additional Designated Market Maker in the FTSE 100 Index Option Contract (ESX).

1. This General Notice informs members that IMC Options BV has been appointed as a Designated Market Maker (“DMM”) in the FTSE 100 Index Option Contract (ESX) (“the Contract”) until the close of business on 30 June 2005.
2. The Attachment to this General Notice provides details of the obligations that IMC Options BV is required to meet.
3. Information concerning all of the DMMs in respect of the Contract, including the relevant traders’ names and telephone numbers, can be found on the Euronext website at:

www.euronext.com/indexderivatives/marketmakers
4. Members seeking further information in relation to this General Notice should contact Caterina Caramaschi (+ 44 (0)20 7379 2785) at Euronext.liffe.

BY ORDER OF THE BOARD

N E Carew Hunt
Market Secretary

FTSE 100 Index Option Contract (ESX)

IMC Options BV is required to meet the following obligations:

1. For 90% of each trading session (that is, contract opening through to close), the DMM will be required to quote two-way competitive prices and order sizes by responding to Requests for Quotes (“RFQs”) on LIFFE CONNECT®.
2. The DMM will be required to meet the obligations in all series listed with a remaining time to expiry of twelve months or less.

Exemption:

Where intra-day market conditions prevent the DMM from honouring its obligations, for example over the announcement of significant economic news and during technical issues, the DMM must inform the Exchange at its earliest convenience.