

## LONDON NOTICE No. 2918

ISSUE DATE: 11 July 2007

EFFECTIVE DATE 16 July 2007

**OPTION CONTRACT ON EQUITY SHARES  
(DENOMINATED IN STERLING)  
(EXCHANGE CONTRACT NO. 201)**

**OPTION CONTRACT ON EQUITY SHARES  
(AMERICAN-STYLE AND EUROPEAN-STYLE EXERCISE)  
PHYSICAL DELIVERY AND CASH SETTLED CONTRACTS  
(EXCHANGE CONTRACT NO. 201F)**

**EQUITY SHARES CONTRACT  
(EXCHANGE CONTRACT NO. 211)**

**UNIVERSAL STOCK FUTURES CONTRACT  
PHYSICAL DELIVERY AND CASH SETTLED CONTRACTS  
(EXCHANGE CONTRACT NO. 66F)**

**INTRODUCTION OF ANGLO AMERICAN PLC CONTRACTS**

### Executive Summary

This Notice provides details of the introduction of Anglo American plc contracts which are to be made available through LIFFE CONNECT<sup>®</sup> and within the Bclear service on and from Monday 16 July 2007.

#### 1. Introduction

1.1 On and from Monday 16 July 2007, the Exchange will make available, via LIFFE CONNECT<sup>®</sup> and within the Bclear service, certain contracts based on the shares of Anglo American plc.

#### 2. Details of Option Contracts to be made available through LIFFE CONNECT<sup>®</sup>

2.1 On and from Monday 16 July 2007, Equity Option and Equity Shares Contracts will be made available for trading in the Central Order Book (and also via the Block Trade Facility in the case of the Equity Option Contract) under the terms of Exchange Contracts No. 201 and No. 211, respectively, on the following security:

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

The Euronext Derivatives Markets ("Liffe") 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.

<b>Company</b>	<b>Share</b>	<b>ISIN Code</b>	<b>Underlying Stock Exchange</b>	<b>Option Lot Size</b>
Anglo American plc	\$0.54945	GB00B1XZS820	London Stock Exchange	1,000 shares

2.2 An updated list of company shares in respect of Exchange Contracts No. 201 and No. 211 will be made available on the Liffe website ([www.euronext.com/derivatives](http://www.euronext.com/derivatives)) in due course.

2.3 The following table provides further details of the option expiry months that will initially be made available for trading:

<b>Option</b>	<b>Contract Code</b>	<b>Contract Months</b>	<b>Initial Expiry Months</b>
Anglo American plc	AHA	Two serial months Four quarterlies (Mar, Jun, Sep, Dec) Two half yearly (Jun, Dec) One yearly (Dec)	July 07 August 07 September 07 December 07 March 08 June 08 December 08 June 09 December 09

2.4 The new Equity Option Contract shall be included in the Exchange's Block Trade Facility with effect from Monday 16 July 2007. The Block Trade minimum volume threshold for the new Equity Option Contract shall be:

<b>Option</b>	<b>Block Trade minimum volume threshold</b>
Anglo American plc	500 lots

2.5 The new Equity Option Contract will be part of the "Target Group" of equity option contracts. Please refer to London Notice No 2901, issued on 13 June 2007, for more information about the Target Group of equity option contracts.

### **3. Offer and Sale in the United States**

3.1 The new Equity Option Contract will be an "Approved Option" (as defined in LIFFE General Notice No. 436, issued on 16 June 1992) in respect of the transaction of business with certain U.S. entities. Members should refer to LIFFE General Notice No. 436 and London Notice No. 2812, issued on 16 June 1992 and 8 November 2006 respectively, which explain the procedure for offering and selling Approved Options in the United States. By extension, such arrangements also apply to the offer and sale in the United States of the corresponding Equity Shares Contract given that it has to be executed as part of a Stock Contingent Trade.

3.2 The full list of Approved Options on the Liffe website ([www.euronext.com/derivatives](http://www.euronext.com/derivatives)) will be updated in due course.

### **4. Details of Contracts to be made available within the Bclear service**

4.1 On and from Monday 16 July 2007, the following contracts shall be made available within the Bclear service:

- (a) flexible Anglo American plc Universal Stock Futures Contracts, under the terms of Exchange Contract No. 66F;

- (b) Anglo American plc Individual Equity Option Contract, under the terms of Exchange Contract No. 201 (please see paragraph 2.3 of this Notice which provides details of the initial expiry months to be made available). In addition, Anglo American plc Equity Shares Contracts will be made available under the terms of Exchange Contract No. 211 for the purposes of Stock Contingent Trades; and
  - (c) flexible Anglo American plc Individual Equity Option Contracts, under the terms of Exchange Contract No. 201F.
- 4.2 The necessary additions to the List of Contract Details in respect of Exchange Contracts No. 66F and No. 201F are set out in the Attachment to this Notice. Each will be made available in the London Market Handbook and on the Liffe web site ([www.euronext.com/derivatives](http://www.euronext.com/derivatives)) in due course, along with an updated List of Company Shares in relation to Exchange Contract No. 211.
- 4.3 Additional information, including applicable minimum volume requirements, business days and hours, Bclear fees and other information with respect to the operation of Bclear, can be found on the Euronext website at the following address: [www.euronext.com/bclear/contracts](http://www.euronext.com/bclear/contracts).
- 4.4 Members are reminded that U.S. persons are not permitted to engage in transactions which are confirmed via Bclear.

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

Equity Product Management

+44 (0)20 7379 2200

[equities@liffe.com](mailto:equities@liffe.com)

**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F  
UNIVERSAL STOCK FUTURES CONTRACT  
(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

<sup>2</sup> GBX = pence.

All times are London times.

## RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE

Company	ISIN Code	TRS 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
Anglo American plc	GB00B1XZS820	AHD	n/a	GBX	GBX	0.01	0.01	1000	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 201F  
OPTION CONTRACT ON EQUITY SHARES**

## KEY:

\* 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.

AMR American Style Exercise

EUR European Style Exercise

CSH Cash Settled contracts

PHY Physical Delivery contracts

All times are London times

## RELEVANT STOCK EXCHANGE: LONDON STOCK EXCHANGE

Company	ISIN Code	TRS 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	Expiry Reference Price	Settlement Day*			
		AMR/ CSH	AMR/ PHY	EUR/ CSH	EUR/ PHY											AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Anglo American plc	GB00B1XZS820	AHW	AHO	AHB	AHV	GBX	GBX	0.01	0.01	1000	Expiry Day	16:30	Expiry Day	Official Closing Price	Official Closing Price	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day