

## **LONDON NOTICE No. 2941**

ISSUE DATE: 21 September 2007  
EFFECTIVE DATE: 24 September 2007

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

**UNIVERSAL STOCK FUTURES CONTRACT  
(EXCHANGE CONTRACT NO. 66F)**

### **CONTRACT REDESIGNATION**

#### **Executive Summary**

This Notice informs members of a redesignation of contracts based on stock listed on SWX Swiss Exchange and Virt-x.

1. The SWX Swiss Exchange has announced that the following stocks will migrate from the SWX trading platform to the Virt-x trading platform on and from Monday 24 September 2007:
  - Actelion Ltd
  - Geberit AG
  - Kuehne & Nagel International AG
  - Logitech International SA
2. Consequently, on and from Monday 24 September 2007, all flexible Universal Stock Futures and flexible Individual Equity Option Contracts available on Bclear on the above mentioned stocks will be redesignated as Contracts on the stocks listed on the Virt-x trading platform rather than the SWX trading platform.
3. In addition, the SWX Swiss Exchange has announced the migration of the Swatch Group AG stock from the Virt-x trading platform to the SWX trading platform on and from Monday 24 September 2007. Consequently, on and from Monday 24 September 2007, all Universal Stock Futures and flexible Individual Equity Option Contracts on Swatch Group AG stock will be redesignated as Contracts on the stocks listed on the SWX trading platform rather than the Virt-x trading platform.

The Euronext 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.

4. The ISIN codes of the stocks mentioned in paragraphs 1 to 3 of this Notice, along with the TRS codes of the Contracts, will remain unchanged. More information can be found in the Attachment to this Notice.
5. An updated List of Contract Details in respect of Exchange Contracts No. 66F and No. 201F will be made available on the Liffe website ([www.euronext.com](http://www.euronext.com)) and in the London Market Handbook ([www.euronext.com/londonhandbook](http://www.euronext.com/londonhandbook)) in due course.

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

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**UPDATE TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66I  
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: SWX SWISS 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
Swatch Group AG	CH0012255144	UIY	UIZ	CHF	CHF	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**RELEVANT STOCK EXCHANGE: VIRT-X**

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
Actelion Ltd	CH0010532478	YKY	YKZ	CHF	CHF	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Geberit AG	CH0030170408	YMY	YMZ	CHF	CHF	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Kuehne & Nagel International AG	CH0025238863	YQY	YQZ	CHF	CHF	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Logitech International SA	CH0025751329	YTY	YTZ	CHF	CHF	0.001	0.001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD

**UPDATE TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 2011  
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: SWX SWISS 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
Swatch Group AG	CH0012255144	UIU	UIQ	UIJ	UIX	CHF	CHF	0.001	0.001	100	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

**RELEVANT STOCK EXCHANGE: VIRT-X 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
Actelion Ltd	CH0010532478	YKU	YKQ	YKJ	YKX	CHF	CHF	0.001	0.001	100	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
Geberit AG	CH0030170408	YMU	YMQ	YMJ	YMX	CHF	CHF	0.001	0.001	100	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
Kuehne & Nagel International AG	CH0025238863	YQU	YQQ	YQJ	YQX	CHF	CHF	0.001	0.001	100	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
Logitech International SA	CH0025751329	YTU	YTQ	YTJ	YTX	CHF	CHF	0.001	0.001	100	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