

LONDON NOTICE No. 3036

ISSUE DATE: 22 May 2008
EFFECTIVE DATE 28 May 2008

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

**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)**

INTRODUCTION OF ADDITIONAL EQUITY OPTION CONTRACTS

Executive Summary

This Notice provides details of the introduction of additional Equity Option Contracts which are to be made available through LIFFE CONNECT[®] and Bclear on and from Wednesday 28 May 2008.

1. Introduction

1.1 On and from Wednesday 28 May 2008, the Exchange will make available, via LIFFE CONNECT[®] and Bclear, additional Equity Option Contracts based on UK securities.

2. Details of Option Contracts to be made available through LIFFE CONNECT[®]

2.1 On and from Wednesday 28 May 2008, Equity Option Contracts and, for the purpose of Stock Contingent Trades, Equity Shares Contracts will be made available for trading in the Central Order Book (and also via the Block Trade Facility) under the terms of Exchange Contracts No. 201 and No. 211, respectively, on the following shares:

Web site: 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.

Company	Share	ISIN Code	TRS Contract Code	Underlying Stock Exchange	Option Lot Size
Antofagasta plc	£0.05	GB0000456144	ATT	London Stock Exchange	1,000 shares
Associated British Foods plc	£0.06	GB0006731235	ABR		
British Land Company plc	£0.25	GB0001367019	BLC		
Cairn Energy plc	£0.06	GB00B1RZDL64	CNG		
Enterprise Inns	£0.03	GB00B1L8B624	ETP		
ICAP plc	£0.10	GB0033872168	ICA		
Johnson Matthey plc	£1.00	GB0004764071	JMT		
Kazakhmys plc	£0.20	GB00B0HZPV38	KZK		
Liberty International plc	£0.50	GB0006834344	LIB		
Lonmin plc	\$1.00	GB0031192486	LNM		
Old Mutual plc	£0.10	GB0007389926	OMT		
Persimmon plc	£0.10	GB0006825383	PER		
Smiths Group plc	£0.38	GB00B1WY2338	SMI		
Taylor Wimpey plc	£0.25	GB0008782301	TWP		
Tullow Oil plc	£0.10	GB0001500809	TLO		
Vedanta Resources plc	\$0.10	GB0033277061	VRS		

- 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.nyx.com/liffe) in due course.
- 2.3 The first three expiry months will be made available for trading from the quarterly cycle March, June, September, and December. The initial Expiry months will be June, September and December.
- 2.4 The new Equity Option Contracts shall be included in the Exchange's Block Trade Facility with effect from Wednesday 28 May 2008. The Block Trade minimum volume threshold for the new Equity Option Contracts shall be 500 lots.
- 2.5 For the purpose of market making, the new Equity Option Contracts will be part of the "Non Target Group" of Equity Option Contracts. For further information please refer to London Circular No. 07/16, issued on 12 June 2007.

3. Offer and Sale in the United States

- 3.1 The new Equity Option Contracts will be "Approved Option" (as defined in General Notice No. 436, issued on 16 June 1992) in respect of the transaction of business with certain U.S. entities. Members should also refer to London Notice No. 2812, issued on 8 November 2006 which explains 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 Contracts 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.nyx.com/liffe) will be updated in due course.

4. Details of Contracts to be made available through Bclear

- 4.1 On and from Wednesday 28 May 2008, additional flexible Equity Option Contracts will be made available under the terms of Exchange Contract No. 201F on the company shares that are set out in the Attachment to this Notice. In addition, for the purposes of Stock Contingent Trades, further Equity Shares Contracts will be made available under the terms of Exchange Contract No. 211.

- 4.2 The necessary additions to the List of Contract Details in respect of Exchange Contract No. 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.nyx.com/liffe) 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 Liffe website at the following address: www.nyx.com/bclear.
- 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

**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 201F
OPTION CONTRACT ON EQUITY RELATED SECURITIES (INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS 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

Underlying	ISIN Code	TRS Code				Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of DRs)	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
Persimmon plc	GB0006825383	PNW	PNO	PNB	PNV	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
Taylor Wimpey plc	GB0008782301	TYW	TYO	TYB	TYV	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
ICAP plc	GB0033872168	IWW	IWO	IWB	IWV	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
Old Mutual plc	GB0007389926	ODW	ODO	ODB	ODV	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
Tullow Oil plc	GB0001500809	TXW	TXO	TXB	TXV	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
Lonmin plc	GB0031192486	LMW	LMM	LMB	LMV	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
Vedanta Resources plc	GB0033277061	VVW	VVO	VVB	VVV	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
Johnson Matthey plc	GB0004764071	JYW	JYO	JYB	JYV	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
Associated British Foods plc	GB0006731235	ZBW	ZBO	ZBB	ZBV	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
Smiths Group plc	GB00B1WY2338	NWW	NWO	NWB	NWV	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