

LONDON NOTICE No. 3166

ISSUE DATE: 22 June 2009
EFFECTIVE DATE: 24 June 2009

**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 24 June 2009.

1. Introduction

1.1 On and from Wednesday 24 June 2009, 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[®] and Bclear

2.1 On and from Wednesday 24 June 2009, 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 shares set out in the following table:

Web site: 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.

Company	Share	ISIN Code	TRS Contract Code	Tick Size	Underlying Stock Exchange	Option Lot Size
Randgold Resources LTD	\$0.05	GB00B01C3S32	RAR	0.5p	London	1,000 shares
Severn Trent plc	£0.9789	GB00B1FH8J72	SVT	0.5p	Stock	
Admiral Group Plc	£0.01	GB00B02J6398	ADG	0.5p	Exchange	

- 2.2 An updated List of Company Shares in respect of Exchange Contracts No. 201 and No. 211 will be made available on the NYSE Euronext website (www.nyx.com/liffe) in due course.
- 2.3 The first three expiry months will be September 2009, December 2009 and March 2010.
- 2.4 The new Equity Option Contracts shall be included in the Exchange's Block Trade Facility with effect from Wednesday 24 June 2009. The Block Trade minimum volume threshold for the new Equity Option Contracts shall be 500 lots.
- 2.5 For the purposes 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 Info-Flash No. 09/18, issued on 8 June 2009.

3. Details of Option Contracts to be made available only through Bclear

- 3.1 In addition to those Contracts described in section 2 of this Notice, further flexible Equity Option Contracts will also be made available through Bclear only, under the terms of Exchange Contract No. 201F on the company shares that are set out in the Attachment to this Notice. Such Contracts will be available on and from Wednesday 24 June 2009 and, from that date, may also be traded as part of a Stock Contingent Trade in tandem with the relevant Equity Shares Contract under Exchange Contract No. 211.
- 3.2 The necessary additions to the List of Contract Details in respect of Exchange Contract No. 201F are set out in the Attachment to this Notice. They will be made available in the London Market Handbook and on the NYSE Euronext website (www.nyx.com/londonhandbook) in due course.
- 3.3 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 NYSE Euronext website at the following address: www.nyx.com/bclear.

4. US Regulatory Position

- 4.1 The new Equity Option Contracts described in sections 2 and 3 of this Notice will fall under the "Approved Option" definition (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 refer to General Notice No. 436 and London Notice No. 3069, issued on 4 September 2008, 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 Contracts given that they have to be executed as part of a Stock Contingent Trade.
- 4.2 The full list of Approved Options on the NYSE Euronext website (www.nyx.com/liffe) will be updated in due course.

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 FUND SHARES)
AMERICAN-STYLE AND EUROPEAN-STYLE EXERCISE
PHYSICAL DELIVERY AND CASH SETTLED CONTRACTS**

Attachment to London Notice No. 3166

Effective 24 June 2009

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
Randgold Resources LTD	GB00B01C3S32	WJM	WJT	WJC	WJN	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
Severn Trent plc	GB00B1FH8J72	WKM	WKT	WKC	WKN	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
Admiral Group Plc	GB00B02J6398	WLM	WLT	WLC	WLN	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