

**LONDON NOTICE No. 3251**

ISSUE DATE: 17 February 2010  
EFFECTIVE DATE: 18 February 2010

**OPTION CONTRACT ON EQUITY RELATED SECURITIES (INCLUDING COMPANY SHARES AND EXCHANGE TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 201)****INTRODUCTION OF ADDITIONAL SERIES IN CERTAIN INDIVIDUAL EQUITY OPTION CONTRACTS****Executive Summary**

This Notice advises Members of the introduction of additional series for certain Individual Equity Option Contracts which will be made available for trading on and from Thursday 18 February. Members should ensure that their clients are made aware of the contents of this Notice.

1. In response to Member demand, the Exchange has determined to introduce a number of additional series for certain Individual Equity Option Contracts (“the Contracts”), on and from Thursday 18 February 2010. The Contracts affected are those which have been the subject of recent corporate actions, and are set out in the Attachment to this Notice.
2. The current Corporate Actions Policy determines that, with regard to Individual Equity Option Contracts which have been the subject of a corporate action, existing series with open interest may be the subject of a revised (unusual) contract size. Furthermore, it has been standard practice that, subsequently, no new series are introduced within the range of series which have been the subject of the revised contract size. As a consequence of this practice, Members have reported a lack of series in the Near The Money area for affected contracts.
3. In light of these reports, additional series in respect of the Contracts set out in the Attachment to this Notice will be introduced. They will have a standard lot size of 1,000 lots. Members should therefore be aware, and should make their clients aware, that the revised approach for introducing new series in the Contracts concerned will result in series with a standard lot size interspersed within, and immediately adjacent to, series in the adjusted (unusual contract size) range.
4. Members are advised that the contract size of each series is published via the LIFFE CONNECT<sup>®</sup> API and that series the subject of unusual contract sizes are published on the NSYE Euronext website at [www.nyx.com/liffe/corporateactions](http://www.nyx.com/liffe/corporateactions).
5. Members are reminded that, pursuant to London Notice No. 2492, issued on 25 September 2007, the Exchange will only invalidate trades which are deemed by the Exchange to have been executed at Aberrant prices. Any other errors made in the execution of a trade may only be addressed by way of the mutual consent cancellation facility, described in Trading

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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Procedures 3.5.5 – 3.5.7 inclusive, which requires the consent of the counterparty concerned before such invalidation may be considered by the Exchange, or the Error Correction Facility, which is described in Trading Procedure 3.6.

6. The Attachment to this Notice contains the list of additional series that will be available for trading on and from Thursday 18 February 2010.

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

Quality of Derivative Markets	+31 (0)20 550 4296	<a href="mailto:Corporateactionsteam@nyx.com">Corporateactionsteam@nyx.com</a>
Market Services	+44 (0)20 7379 2004	<a href="mailto:elmsamsterdamoptions@liffe.com">elmsamsterdamoptions@liffe.com</a>

**London Individual Equity Options**

<b>Company</b>	<b>Mnemonic</b>	<b>Expiry month</b>	<b>Exercise prices</b>	<b>Lot size</b>
Lloyds Banking Group Plc	TSB	Jun-10	45	1000
		Sep-10	45	1000
		Dec-10	45	1000
Barclays Plc	BBL	Jun-10	340	1000
		Dec-10	340, 360, 380	1000
HSBC Holdings Plc	HSB	Jun-10	600, 640, 680, 720	1000
		Dec-10	600, 640, 680, 720	1000
Rio Tinto Plc	RTZ	Mar-10	2900	1000