

## LONDON NOTICE No. 3066

ISSUE DATE: 25 August 2008  
EFFECTIVE DATE: 27 August 2008

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

**EQUITY RELATED SECURITIES CONTRACT  
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE  
TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 211)**

**UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS) (EXCHANGE  
CONTRACT NO. 66F)**

**INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FUTURES AND OPTION  
CONTRACTS**

### **Executive Summary**

This Notice informs Members of the Exchange's intention to introduce additional futures and option contracts within Bclear with effect from Wednesday 27 August 2008.

### **1. Introduction**

- 1.1 This Notice informs Members of the Exchange's intention to introduce additional futures and option contracts within the Bclear service based on Eurasian Natural Resources Corporation shares that are listed on the London Stock Exchange.

### **2. Additions to the Lists of Contract Details**

- 2.1 On and from Wednesday 27 August 2008:
- (a) an additional flexible Equity Option Contract will be made available under the terms of Exchange Contract No. 201F on the company share that is set out in Attachment 1 to this Notice. In addition, for the purposes of Stock Contingent Trades, a further Equity Share Contract will be made available under the terms of Exchange Contract No. 211 on the company share set out in Attachment 2 to this Notice; and

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

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) an additional flexible Universal Stock Future Contract will be made available under the terms of Exchange Contract No. 66F on the company share set out in Attachment 3 to this Notice.
- 2.2 Updated Lists of Contract Details in respect of Exchange Contracts No. 201F, No. 211 and No. 66F will be made available in the London Market Handbook on the Liffe website ([www.nyx.com/londonhandbook](http://www.nyx.com/londonhandbook)).
- 3. U.S. Regulatory Position**
- 3.1 Members should note that currently U.S. persons are not permitted to engage in transactions which are confirmed via Bclear.
- 4. Additional Information**
- 4.1 Additional information can be found on the Liffe website at the following address: [www.nyx.com/bclear](http://www.nyx.com/bclear).

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

Equity Product Management	+44 (0)20 7379 2200	equities@liffe.com
---------------------------	---------------------	--------------------

**ADDITION 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 1 to London Notice No. 3066

Effective 27 August 2008

**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
Eurasian Natural Resources Corporation	GB00B29BCK10	ZLW	ZLO	ZLB	ZLV	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

**Addition to the List of company shares that may be the subject of a Stock Contingent Trade in respect of Exchange Contract No. 211**

<b>Company</b>	<b>Share</b>	<b>Relevant Stock Exchange</b>	<b>Settlement Day*</b>	<b>Minimum Price Fluctuation</b>
Eurasian Natural Resources Corporation	GB00B29BCK10	London Stock Exchange	Third business day after trade date	0.01p

**ADDITION TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F  
UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)  
(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
Eurasian Natural Resources Corporation	GB00B29BCK10	ZLD	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