

LONDON NOTICE No. 2775

ISSUE DATE: 29 June 2006
EFFECTIVE DATE: 10 July 2006

WHEAT FUTURES AND OPTIONS CONTRACTS (EXCHANGE CONTRACTS NO. 405 AND NO. 501)

REVISION TO THE CONTRACT MONTH LISTING CYCLE

Executive Summary

This Notice informs members of a revision to the delivery and expiry month listing cycle in respect of the Wheat Futures and Options Contracts.

1. The listed months of the Wheat Futures and Options Contracts ("the Contracts") are January, March, May, July and November, such that ten months are available for trading.
2. In response to customer demand, the Exchange has determined to make the following changes to the current delivery and expiry month cycle of the Contracts:
 - (a) when a July delivery/expiry month expires, this will be replaced by a new November delivery and expiry month, rather than a new July delivery and expiry month as is currently the case; and
 - (b) when a November delivery/expiry month expires, this will be replaced by a new July delivery and expiry month, rather than a new November delivery and expiry month.
3. Details of how the revised expiry cycle will work in practice are set out in the Attachment to this Notice. The revision will apply with effect from 10 July 2006, when the November 2008 delivery and expiry month will be introduced instead of the July 2008 delivery and expiry month.

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

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The Euronext Derivatives Markets ("Euronext.liffe") include 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.

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**WHEAT FUTURES AND OPTIONS CONTRACTS
(EXCHANGE CONTRACTS NO. 405 AND NO. 501)**

REVISION TO THE DELIVERY AND EXPIRY MONTH LISTING CYCLE
(revisions to the existing expiry cycle are highlighted in bold type)

Jul-06				
Nov-06	Nov-06			
Jan-07	Jan-07	Jan-07		
Mar-07	Mar-07	Mar-07	Mar-07	
May-07	May-07	May-07	May-07	May-07
Jul-07	Jul-07	Jul-07	Jul-07	Jul-07
Nov-07	Nov-07	Nov-07	Nov-07	Nov-07
Jan-08	Jan-08	Jan-08	Jan-08	Jan-08
Mar-08	Mar-08	Mar-08	Mar-08	Mar-08
May-08	May-08	May-08	May-08	May-08
-	Jul-08	Jul-08	Jul-08	Jul-08
Nov-08	Nov-08	Nov-08	Nov-08	Nov-08
		-	Jan-09	Jan-09
		-	-	Mar-09
		May-09	May-09	May-09

XXX-XX	expiring month
XXX-XX	new month