

## LONDON NOTICE No. 2870

ISSUE DATE: 30 March 2007  
EFFECTIVE DATE: 4 April 2007

**OPTION CONTRACT ON EQUITY SHARES  
(AMERICAN-STYLE AND EUROPEAN-STYLE EXERCISE)  
PHYSICAL DELIVERY AND CASH SETTLED CONTRACTS  
(EXCHANGE CONTRACT NO. 201F)**

**UNIVERSAL STOCK FUTURES CONTRACT  
PHYSICAL DELIVERY AND CASH SETTLED CONTRACTS  
(EXCHANGE CONTRACT NO. 66F)**

### INTRODUCTION OF ADDITIONAL FUTURES AND OPTIONS CONTRACTS

#### Executive Summary

This Notice provides details of new futures and options contracts on Bclear.

#### 1. Introduction

- 1.1 On and from Wednesday 4 April 2007, the Exchange will make available contracts based on the shares of NYSE Euronext listed on both Euronext Paris and Euronext Amsterdam.
- 1.2 Flexible Individual Equity Option Contracts and Flexible Universal Stock Futures Contracts based NYSE Euronext shares will be made available on Bclear.

#### 2. Details of Contracts to be made available through Bclear

- 2.1 On and from Wednesday 4 April 2007, the following contracts shall be made available through Bclear:
  - (a) flexible NYSE Euronext Universal Stock Futures Contracts, under the terms of Exchange Contract No. 66F; and
  - (b) flexible NYSE Euronext Individual Equity Option Contracts, under the terms of Exchange Contract No. 201F.

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

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.

**Euronext NV, PO Box 19163, 1000 GD Amsterdam, The Netherlands**

- 2.2 The necessary additions to the List of Contract Details in respect of Exchange Contracts No. 66F and No. 201F are set out in the Attachment to this Notice. Each will be made available in the London Market Handbook and on the Euronext web site ([www.euronext.com](http://www.euronext.com)) in due course.
- 2.3 Additional information, including business days and hours, Bclear fees and other information with respect to the operation of Bclear, can be found on the Euronext website at the following address: [www.euronext.com/bclear/contracts](http://www.euronext.com/bclear/contracts).
- 2.4 Members are reminded that U.S. persons are not permitted to engage in transactions which are confirmed via Bclear prior to approval by the relevant U.S. regulatory authorities. The Exchange will advise members in due course if and when such approval is granted.

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

Equity Product Management

+44 (0)20 7379 2200

[equities@liffe.com](mailto:equities@liffe.com)

Flexible Individual Equity Option Contracts

Company	ISIN Code	Relevant Stock Exchange	TRS Code				Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size	Last trading day		Last Trading Day: time trading ceases	Reference Day	Expiry Reference Price		Settlement Day			
			AMR/ CSH	AMR/ PHY	EUR/ CSH	EUR/ PHY					Cash Settled Contracts	Physical Delivery Contracts			Cash Settled Contracts	Physical Delivery Contracts	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
NYSE Euronext	US6294911010	Euronext Paris	NYW	NYO	NYB	NYV	EUR	0.0001	0.0001	100	Expiry Day	Expiry Day	16:30 (London time)	Expiry Day	Official Closing Price	Official Closing Price	Market day immediately following the Last Trading Day	Fourth Business Day after Last Trading Day	Market day immediately following the Last Trading Day	Fourth Business Day after Last Trading Day
NYSE Euronext	US6294911010	Euronext Amsterdam	NEW	NEO	NEB	NEV	EUR	0.0001	0.0001	100	Expiry Day	Expiry Day	16:30 (London time)	Expiry Day	Official Closing Price	Official Closing Price	Market day immediately following the Last Trading Day	Fourth Business Day after Last Trading Day	Market day immediately following the Last Trading Day	Fourth Business Day after Last Trading Day

Flexible Universal Stock Futures Contracts

Company	ISIN Code	Relevant Stock Exchange	TRS Code		Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size	Last trading day	Last Trading Day: time trading ceases	Reference Day	Relevant Reference Price	Settlement Day	
			Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
NYSE Euronext	US6294911010	Euronext Paris	NYH	NYD	EUR	0.0001	0.0001	100	Expiry Day	16.30 hours (London time)	Expiry Day	Official Closing Price	Market day immediately following Last Trading Day	Fourth Business Day after Last Trading Day
NYSE Euronext	US6294911010	Euronext Amsterdam	NEH	NED	EUR	0.0001	0.0001	100	Expiry Day	16.30 hours (London time)	Expiry Day	Official Closing Price	Market day immediately following Last Trading Day	Fourth Business Day after Last Trading Day