

LONDON NOTICE No. 2901

ISSUE DATE: 13 June 2007

EFFECTIVE DATE: 18 June 2007

**OPTION CONTRACT ON EQUITY SHARES
(DENOMINATED IN STERLING)
(EXCHANGE CONTRACT NO. 201)****CHANGES TO THE CONSTITUENTS OF THE “FOCUS GROUP” OF UK INDIVIDUAL
EQUITY OPTIONS****Executive Summary**

This Notice informs members of changes to the constituents of the “Focus Group” of the most liquid UK Individual Equity Options. The changes will be implemented on 18 June 2007.

1. Introduction

- 1.1 Following a review of UK Individual Equity Options (“UK IEOs”), the Exchange has determined to implement changes to the constituents of the “Focus Group” of the most liquid UK IEOs. The changes are explained in the remainder of this Notice. They will be implemented on Monday 18 June 2007, i.e. on the business day following the June 2007 expiry.

2. Additional Focus Group UK IEOs

- 2.1 On and from Monday 18 June 2007, the UK IEOs listed below will be added to the Focus Group. In respect of these additional UK IEOs, this will involve the introduction of a further quarterly expiry month in the first year, two new six-monthly contracts in the second year (June and December contracts), one new yearly contract in the third year (December contract) and two serial months such that the first three calendar months will always be available for trading.

Option	TRS code
ANGLO AMERICAN PLC	AAM
BHP BILLITON PLC	BLT
HBOS PLC	HAX
TESCO PLC	TCO

Web site: 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

3. Removal of UK IEOs from the Focus Group

- 3.1 On and from Monday 18 June 2007, the UK IEOs listed below will be removed from the Focus Group. As a result, as of 18 June 2007 new serial months and longer-dated quarterly, six-monthly, and yearly contracts will no longer be introduced for these classes.

Option	TRS code
SAINSBURY (J) PLC	SAN
ROYAL DUTCH SHELL PLC-A SHS	SHA
BRITISH AMERICAN TOBACCO PLC	TAB
PEARSON PLC	PSO

4. List of Contracts in the Focus Group

- 4.1 A full list of all of the Focus Group UK IEOs which will be available for trading on and from Monday 18 June 2007 can be found in the Attachment to this Notice.

5. Further Information

- 5.1 Tables providing full details of the timings of expiry month introductions to cater for the changes described in this Notice are available on the Euronext website at the following address:

<http://www.euronext.com/fic/000/021/842/218427.xls>

- 5.2 On and from 2 July 2007, the “Focus Group” will be renamed and shall be known as the “Target Group”.

For further information in relation to this Notice, members should contact their Account Manager or the following:

Equity Product Management

+44 (0)20 7379 2200

equities@liffe.com

UK IEOs within the Focus Group on and from 18 June 2007

Option	TRS code
ANGLO AMERICAN PLC	AAM
ASTRAZENECA PLC	AZA
AVIVA PLC	CUA
BARCLAYS PLC	BBL
BHP BILLITON PLC	BLT
BP PLC	BP
BRITISH SKY BROADCASTING GROUP	BSK
BT GROUP PLC	BTG
DIAGEO PLC	GNS
GLAXOSMITHKLINE PLC	GXO
HBOS PLC	HAX
HSBC HOLDINGS PLC	HSB
LLOYDS TSB GROUP PLC	TSB
MARKS & SPENCER GROUP PLC	M+S
PRUDENTIAL PLC	PRU
RIO TINTO PLC	RTZ
ROYAL BANK OF SCOTLAND GROUP	RBS
ROYAL DUTCH SHELL PLC-B SHARES	SHL
TESCO PLC	TCO
VODAFONE GROUP PLC	VOD