

LIFFE GENERAL NOTICE NO: 2612

ISSUE DATE: 24 February 2005
EFFECTIVE: 25 February 2005

**UNIVERSAL STOCK FUTURES CONTRACT
(EXCHANGE CONTRACT NO. 56)**

GRAINGER TRUST PLC

CORPORATE ACTION: SHARE SPLIT

This General Notice is issued pursuant to the Corporate Actions Policy (LIFFE General Notice No. 2540, issued on 22 October 2004 refers). It requires the immediate attention of members' staff involved with the trading and settlement of LIFFE Universal Stock Futures Contracts. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

- 1. Contract:** Grainger Trust plc Universal Stock Futures Contract (TRS code GRI).
- 2. Effective Date:** Friday 25 February 2005.
- 3. Reference General Notice:** LIFFE General Notice No. 2607, issued on 21 February 2005.
- 4. Ratio:** 0.2.
- 5. Lot Size:** Due to there being no open interest in the Grainger Trust plc Universal Stock Futures Contract, the lot size shall remain unchanged as 1,000 shares per lot.
- 6. Variation Margin:** Daily Settlement Prices on Thursday 24 February 2005 have been multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on Friday 25 February 2005, as shown in the Attachment to this General Notice.
- 7. Further Delivery Months:** Further delivery months introduced for trading on and from Friday 25 February 2005 will have a standard lot size of 1,000 shares per lot.
- 8. Further Information:**

Euronext.liffe: Please e-mail DerivativesCorporateActions@euronext.com or contact Quality of Derivative Markets (+31 (0) 20 550 4296).

LCH.Clearnet: Please e-mail LCHOperations-Equities@lchclearnet.com or contact Business Operations (+44 (0) 20 7426 7062).

BY ORDER OF THE BOARD

N E Carew Hunt
Market Secretary

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Grainger Trust plc

Corporate Action: SHARE SPLIT

Universal Stock Futures Contract

Delivery Month	Daily Settlement Price Thursday 24 February 2005 (pence)	Futures Reference Price Friday 25 February 2005 (pence)
March 2005	2067.50	413.50
June 2005	2092.50	418.50
September 2005	2117.75	423.50
December 2005	2136.75	427.25