

## LONDON NOTICE No. 2915

ISSUE DATE: 29 June 2007  
EFFECTIVE DATE 2 July 2007

### UK INDIVIDUAL EQUITY OPTIONS AND FTSE 100 INDEX OPTIONS

### APPOINTMENT OF MARKET MAKERS UNDER NEW SCHEMES UTILISING EURONEXT.LIFFE LIQUIDITY PROVIDER SCHEME ("ELPS") FUNCTIONALITY

#### Executive Summary

This Notice informs members of the appointment of market-makers in new schemes which will utilise Euronext.liffe Liquidity Provider Scheme ("ELPS") functionality on and from 2 July 2007 in relation to UK Individual Equity Options ("UK IEOs") and FTSE 100 Index Options ("FTSE Options").

1. London Circular No. 07/16, issued on 12 June 2006, invited members to apply for participation in the Primary Market Maker ("PMM") and Primary Liquidity Provider ("PLP") Schemes in respect of UK IEOs and the PMM Scheme in respect of FTSE Options. Each of these Schemes will begin on 2 July 2007 and will remain in place until the close of business on 30 June 2008.
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of 5 PMMs and 3 PLPs for UK IEOs and 8 PMMs for FTSE Options. Such appointments are subject to standard contractual terms (e.g. in respect of early termination).
3. Full lists of the classes within the Schemes, and the PMMs and PLPs appointed for each equity option, form the Attachments to this Notice.
4. Full details of the PMM and PLP obligations in respect of each Scheme will be made available on the Euronext website at:  
  
[www.euronext.com/stockoptions/marketmakers](http://www.euronext.com/stockoptions/marketmakers)
5. Functionality available to the PLPs and PMMs, along with the relevant API throttle settings, is described in London Circular No. 07/16.
6. In order to assist the transition, in light of the API throttle setting, the Batch Order functionality for non-Market Making Orders will be supported until 1 October 2007, at which point it will be made unavailable.

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

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.

7. As part of the harmonisation of Equity Option markets, the Opening times for the UK IEOs will change from 08.00 hours to 08.01 hours (London time).

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

Equity Product Management	+44 (0)20 7379 2200	<a href="mailto:equities@liffe.com">equities@liffe.com</a>
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**UK Individual Equity Options**  
**Target Group Classes – PMMs and PLPs**

	<b>Contract</b>	<b>MNE</b>	Market Maker 1	Market Maker 2	Market Maker 3	Market Maker 4	Market Maker 5	Market Maker 6	Market Maker 7	Market Maker 8
			<b>PLP20</b>	<b>PLP10</b>	<b>PLP10</b>	<b>PMM20</b>	<b>PMM 20</b>	<b>PMM 20</b>	<b>PMM20</b>	<b>PMM20</b>
1	ANGLO AMERICAN PLC	<b>AAM</b>	PLP	-	-	PMM	PMM	PMM	PMM	PMM
2	ASTRAZENECA PLC	<b>AZA</b>	PLP	PLP	-	PMM	PMM	PMM	PMM	PMM
3	AVIVA PLC	<b>CUA</b>	PLP	-	-	PMM	PMM	PMM	PMM	PMM
4	BARCLAYS PLC	<b>BBL</b>	PLP	PLP	PLP	PMM	PMM	PMM	PMM	PMM
5	BHP BILLITON PLC	<b>BLT</b>	PLP	-	PLP	PMM	PMM	PMM	PMM	PMM
6	BP PLC	<b>BP</b>	PLP	PLP	PLP	PMM	PMM	PMM	PMM	PMM
7	BRITISH SKY BROADCASTING GRO	<b>BSK</b>	PLP	-	-	PMM	PMM	PMM	PMM	PMM
8	BT GROUP PLC	<b>BTG</b>	PLP	PLP	PLP	PMM	PMM	PMM	PMM	PMM
9	DIAGEO PLC	<b>GNS</b>	PLP	-	-	PMM	PMM	PMM	PMM	PMM
10	GLAXOSMITHKLINE PLC	<b>GXO</b>	PLP	PLP	-	PMM	PMM	PMM	PMM	PMM
11	HBOS PLC	<b>HAX</b>	PLP	PLP	-	PMM	PMM	PMM	PMM	PMM
12	HSBC HOLDINGS PLC	<b>HSB</b>	PLP	PLP	PLP	PMM	PMM	PMM	PMM	PMM
13	LLOYDS TSB GROUP PLC	<b>TSB</b>	PLP	-	-	PMM	PMM	PMM	PMM	PMM
14	MARKS & SPENCER GROUP PLC	<b>M+S</b>	PLP	-	-	PMM	PMM	PMM	PMM	PMM
15	PRUDENTIAL PLC	<b>PRU</b>	PLP	-	-	PMM	PMM	PMM	PMM	PMM
16	RIO TINTO PLC	<b>RTZ</b>	PLP	-	PLP	PMM	PMM	PMM	PMM	PMM
17	ROYAL BANK OF SCOTLAND GROUP	<b>RBS</b>	PLP	PLP	PLP	PMM	PMM	PMM	PMM	PMM
18	ROYAL DUTCH SHELL PLC-B SHS	<b>SHL</b>	PLP	-	PLP	PMM	PMM	PMM	PMM	PMM
19	TESCO PLC	<b>TCO</b>	PLP	PLP	PLP	PMM	PMM	PMM	PMM	PMM
20	VODAFONE GROUP PLC	<b>VOD</b>	PLP	PLP	PLP	PMM	PMM	PMM	PMM	PMM

## UK Individual Equity Options

## Non-Target Group Classes – PMMs

	Contract	MNE	Market Maker 5	Market Maker 6	Market Maker 8
			<b>PMM ALL</b>	<b>PMM ALL</b>	<b>PMM 40</b>
1	3I GROUP PLC	III	PMM	PMM	PMM
2	ALLIANCE & LEICESTER PLC	LEI	PMM	PMM	PMM
3	AMVESCAP PLC	AVZ	PMM	PMM	PMM
4	ARM HOLDINGS PLC	ARM	PMM	PMM	PMM
5	BAE SYSTEMS PLC	AER	PMM	PMM	PMM
6	BG GROUP PLC	BGG	PMM	PMM	PMM
7	BRITISH AIRWAYS PLC	AWS	PMM	PMM	PMM
8	BRITISH AMERICAN TOBACCO PLC	TAB	PMM	PMM	PMM
9	BRITISH ENERGY GROUP PLC	BEG	PMM	PMM	-
10	CABLE & WIRELESS PLC	C+W	PMM	PMM	PMM
11	CADBURY SCHWEPPES PLC	CAD	PMM	PMM	-
12	CAPITA GROUP PLC	CPI	PMM	PMM	PMM
13	CARNIVAL PLC	POC	PMM	PMM	PMM
14	CENTRICA PLC	CTR	PMM	PMM	PMM
15	COLT TELECOM GROUP S.A.	CTM	PMM	PMM	PMM
16	COMPASS GROUP PLC	CPG	PMM	PMM	PMM
17	DSG INTERNATIONAL PLC	DIX	PMM	PMM	PMM
18	EMAP PLC	EMA	PMM	PMM	PMM
19	EMI GROUP PLC	EMI	PMM	PMM	-
20	EXPERIAN GROUP LTD	EXP	PMM	PMM	-
21	HANSON PLC	HSN	PMM	PMM	-
22	HOME RETAIL GROUP PLC	HRG	PMM	PMM	-
23	IMPERIAL CHEMICAL INDUSTRIES PLC	ICI	PMM	PMM	PMM
24	IMPERIAL TOBACCO GROUP PLC	IMP	PMM	PMM	PMM
25	INTERCONTINENTAL HOTELS GROU	IHG	PMM	PMM	-
26	INTERNATIONAL POWER PLC	IPR	PMM	PMM	
27	INVENSYS PLC	BRT	PMM	PMM	PMM
28	ITV PLC	GME	PMM	PMM	PMM
29	KINGFISHER PLC	KGF	PMM	PMM	PMM
30	LADBROKES PLC	LDB	PMM	PMM	PMM
31	LAND SECURITIES GROUP PLC	LS	PMM	PMM	-
32	LEGAL & GENERAL GROUP PLC	LGE	PMM	PMM	PMM
33	LOGICACMG PLC	LOG	PMM	PMM	-
34	LONDON STOCK EXCHANGE GROUP PLC	LSE	PMM	PMM	-
35	MAN GROUP PLC	EMG	PMM	PMM	PMM
36	MITCHELLS & BUTLERS PLC	MAB	PMM	PMM	PMM
37	MORRISON <WM.> SUPERMARKETS	MWR	PMM	PMM	PMM
38	NATIONAL GRID PLC	NGG	PMM	PMM	PMM
49	NEXT PLC	NXT	PMM	PMM	PMM
40	NORTHERN ROCK PLC	NKR	PMM	PMM	PMM
41	PARTYGAMING PLC	PTG	PMM	PMM	-

	Contract	MNE	Market Maker 5	Market Maker 6	Market Maker 8
42	PEARSON PLC	PSO	PMM	PMM	PMM
43	RECKITT BENCKISER PLC	RB	PMM	PMM	PMM
44	REED ELSEVIER PLC	REI	PMM	PMM	-
45	RENTOKIL INITIAL PLC	RTO	PMM	PMM	PMM
46	REUTERS GROUP PLC	RUT	PMM	PMM	-
47	ROLLS-ROYCE GROUP PLC	RR	PMM	PMM	PMM
48	ROYAL & SUN ALLIANCE INS GRP	RYL	PMM	PMM	PMM
49	ROYAL DUTCH SHELL PLC-A SHS	SHA	PMM	PMM	PMM
50	SABMILLER PLC	SAB	PMM	PMM	PMM
51	SAGE GROUP PLC (THE)	SGE	PMM	PMM	PMM
52	SAINSBURY (J) PLC	SAN	PMM	PMM	PMM
53	SCOTTISH & NEWCASTLE PLC	SCN	PMM	PMM	PMM
54	SCOTTISH & SOUTHERN ENERGY	SSE	PMM	PMM	PMM
55	SCOTTISH POWER PLC	SPW	PMM	PMM	-
56	SHIRE PLC	SHP	PMM	PMM	PMM
57	SMITH & NEPHEW PLC	SNP	PMM	PMM	PMM
58	STANDARD CHARTERED PLC	SCB	PMM	PMM	PMM
59	STANDARD LIFE PLC	LFI	PMM	PMM	PMM
60	TATE & LYLE PLC	TAT	PMM	PMM	-
61	TOMKINS PLC	TMK	PMM	PMM	PMM
62	UNILEVER PLC	ULV	PMM	PMM	PMM
63	UNITED UTILITIES PLC	UUL	PMM	PMM	PMM
64	WHITBREAD PLC	WTB	PMM	PMM	PMM
65	WILLIAM HILL PLC	WHL	PMM	PMM	PMM
66	WOLSELEY PLC	WSY	PMM	PMM	-
67	WPP GROUP PLC	WPP	PMM	PMM	PMM
68	XSTRATA PLC	XST	PMM	PMM	PMM

**FTSE 100 Index Option Class – PMMs**

Contract	<b>MNE</b>	Market Maker 1	Market Maker 2	Market Maker 3	Market Maker 5	Market Maker 9	Market Maker 10	Market Maker 11	Market Maker 12
FTSE 100	<b>ESX</b>	PMM	PMM	PMM	PMM	PMM	PMM	PMM	PMM