

## **LONDON NOTICE No. 3492**

ISSUE DATE: 30 August 2011  
EFFECTIVE DATE: 1 September 2011

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

### **APPOINTMENT OF PRIMARY LIQUIDITY PROVIDERS AND COMPETITIVE MARKET MAKERS**

#### **Executive Summary**

This Notice informs Members of the appointment of Primary Liquidity Providers and Competitive Market Makers in respect of the UK Individual Equity Options ("UK IEOs") and the FTSE 100 Index Options ("FTSE Options") Programmes.

1. London Info-Flash No. LO11/33, issued on 18 August 2011, invited Members to apply for participation in the Primary Liquidity Provider ("PLP") and Competitive Market Maker ("CMM") Programmes in respect of UK IEOs and FTSE Options.
2. Each of these Programmes will commence on 1 September 2011 and will remain in place until the close of business on 29 June 2012.
3. **Subject to the completion of legal agreements**, this Notice confirms the appointment of PLPs and CMMs. Such appointments are subject to standard contractual terms.
4. A list of the classes within the Programmes, and the PLPs and CMMs appointed for each option class, forms the Attachment to this Notice.
5. Full details of the PLP and CMM obligations in respect of each Programme are available on the NYSE Euronext website at [www.nyx.com/elps](http://www.nyx.com/elps) (under the London heading).

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

Quality of Derivative Markets      +31 (0)20 550 5110      [qualityofderivativemarkets@nyx.com](mailto:qualityofderivativemarkets@nyx.com)

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

The **Euronext Derivatives Markets** 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.

**FTSE 100 INDEX OPTIONS AND INDIVIDUAL EQUITY OPTIONS:  
PRIMARY LIQUIDITY PROVIDERS AND COMPETITIVE MARKET MAKERS**

Market Maker	Mnemonic
All Options International BV	OIC
BNP Paribas Arbitrage SNC	BPB
Exane SA	EXA
Forkbeard Capital LLP	FOY
Hardcastle Trading AG	HTC
IMC Trading BV t/a IMC Financial Markets	IES
Leopark Options BV	LKW
Liquid Capital Markets Limited	LQC
MMX Trading BV	MMB
Optiver VOF	OTI
SG Option Europe	DGO
Susquehanna International Group Limited	SLL
Tibra Trading Europe Limited	TMI
Timber Hill (Europe) AG	THZ
Wolverine Trading UK Limited	OVE

Option Contract in the FTSE 100 Index Option	LIFFE TRS code	Members acting as PLPs	Members acting as CMMs
FTSE 100 Index Option (short-term expiries)	ESX	BPB, DGO, HTC, IES, LKW, OIC, OTI, TMI	LQC, THZ

Option Contracts in the Target Group	LIFFE TRS code	Members acting as PLPs	Members acting as CMMs
ANGLO AMERICAN PLC	AHA	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
ASTRA ZENECA PLC	AZA	BPB, HTC, MMB	EXA, FOY, OVE, THZ
AVIVA PLC	CUA	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
BAE SYSTEMS PLC	AER	MMB	FOY, THZ
BARCLAYS PLC	BBL	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
BG GROUP PLC	BGG	BPB, HTC, MMB, OIC	FOY, OVE, THZ
BHP BILLITON PLC	BLT	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
BP PLC	BP	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
BRITISH AIRWAYS PLC	AWS	MMB, OIC	FOY, THZ
BRITISH AMERICAN TOBACCO PLC	TAB	BPB, MMB, OIC, OVE	EXA, FOY, SLL, THZ
BT GROUP PLC	BTG	BPB, HTC, MMB, OIC	EXA, FOY, OVE, THZ
DIAGEO PLC	GNS	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
GLAXOSMITHKLINE PLC	GXO	BPB, HTC, MMB, OIC	EXA, FOY, OVE, THZ
GLENCORE INTERNATIONAL PLC	GL	MMB, OIC	FOY, OVE, SLL, THZ
HSBC HOLDINGS PLC	HSB	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
LEGAL & GENERAL GROUP PLC	LGE	MMB	FOY, THZ
LLOYDS BANKING GROUP PLC	TSB	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
MAN GROUP PLC	EMG	MMB	FOY, THZ
MARKS & SPENCER GROUP PLC	M+S	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
NATIONAL GRID PLC	NGG	MMB	FOY, THZ
PRUDENTIAL PLC	PRU	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
RIO TINTO PLC	RTZ	BPB, HTC, MMB, OIC, OVE	EXA, FOY, SLL, THZ
ROYAL BANK OF SCOTLAND GROUP PLC	RBS	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
ROYAL DUTCH SHELL PLC B SHARES	SHL	BPB, HTC, OIC	EXA, FOY, OVE, SLL, THZ
SAINSBURY (J) PLC	SAN	MMB, OIC	EXA, FOY, SLL, THZ
SMITH & NEPHEW PLC	SNP	MMB	FOY, THZ
STANDARD CHARTERED PLC	SCB	BPB, MMB, OIC, OVE	FOY, THZ
TESCO PLC	TCO	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
VODAFONE GROUP PLC	VOD	BPB, HTC, MMB, OIC	EXA, FOY, OVE, SLL, THZ
XSTRATA PLC	XST	BPB, HTC, MMB, OIC	FOY, OVE, SLL, THZ

Option Contracts in the Non-Target Group	LIFFE TRS code	Members acting as PLPS	Members acting as CMMs
3i Group plc	III		FOY
Antofagasta plc	ATT		FOY, MMB, THZ
Arm Holdings plc	ARM		FOY, THZ
Associated British Foods plc	ABR		FOY
British Land Company plc	BLC		FOY
British Sky Broadcasting Group plc	BSK		FOY, MMB, THZ
Cable & Wireless Communications	CCT		FOY, THZ
Cable & Wireless Worldwide	CWT		FOY, THZ
Cairn Energy plc	CNG		FOY
Carnival plc	POC		FOY, THZ
Centrica plc	CTR		FOY, THZ
Compass Group plc	CPG		FOY, THZ
DSG International plc	DIX		FOY, THZ
Enterprise Inns plc	ETP		FOY
Essar Energy plc	ESR		FOY
Eurasian Natural Resources Corporation	EUN		FOY
Experian plc	EXP		FOY, THZ
ICAP plc	ICA		FOY, MMB, THZ
Imperial Tobacco Group plc	IMP		FOY, MMB, THZ
Intercontinental Hotels Group plc	IHG		FOY, THZ
International Power plc	IPR		FOY, THZ
Invensys plc	BRT		FOY, THZ
Investec plc	INS		FOY, MMB
ITV plc	GME		FOY, MMB
Kazakhmys plc	KZK		FOY, MMB, THZ
Kingfisher plc	KGF	BPB	FOY, MMB, THZ
Ladbrokes plc	LDB		FOY, THZ
Land Securities Group plc	LS	OVE	FOY, MMB, OIC
Logica plc	LOG		FOY, THZ
London Stock Exchange Group plc	LSE		FOY
Lonmin plc	LNM		FOY, THZ
Mitchells & Butlers plc	MAB		FOY
Morrison (WM) Supermarkets plc	MWR		FOY, MMB, THZ
Next plc	NXT		FOY, MMB, THZ
Old Mutual plc	OMT		FOY, MMB, THZ
Pearson plc	PSO		FOY, THZ
Persimmon plc	PER		FOY
Petrofac Ltd.	PET		FOY
Randgold Resources LTD	RAR		FOY
Reckitt Benckiser Group Plc	RB	BPB	FOY, THZ
Reed Elsevier plc	REI		FOY, THZ
Rentokil Initial plc	RTO		FOY
Rolls-Royce Group plc	RR		FOY, THZ
Royal Dutch Shell plc A share	SHA		FOY, THZ
RSA Insurance Group Plc	RYL		FOY, MMB, THZ
SABMiller plc	SAB	HTC	FOY, THZ
Sage Group plc (the)	SGE		FOY, THZ
Scottish & Southern Energy plc	SSE		FOY, THZ
Severn Trent plc	SVT		FOY, THZ
Shire plc	SHP		FOY, THZ
Standard Life plc	LFI		FOY, THZ
Tate & Lyle plc	TAT		FOY
Tullow Oil plc	TLO		FOY
Unilever plc	ULV	HTC	FOY, THZ
United Utilities plc	UUL		FOY, THZ
Vedanta Resources plc	VRS		FOY
Whitbread plc	WTB		FOY
William Hill plc	WHL		FOY, THZ