Updated on 02.08.11

NYSE Liffe Trading Procedures

Annexe One – Part I

(a) Financial Products

Futures Contracts	Order Prioritisation (TP 3.3.1)		Block Trade Facility (TP 4.5)	Prof Trade Facility (TPAB.5)	Basis Trade Facility (TP 4.2)	Asset Allocation Facility (TP 4.3)	Against Actuals Facility (TP 4.4)	Post-settlement trading (TP Lo.2) and Evening Trading Session Contracts (TP P.2)	Trade invalidation at a member's request (TP 3.5.5 – 3.5.7)[1]	Pre-negotiation correction facility (TP 3.7)
	Price/Time	Pro Rata								
The London Market										
Euroyen (TIBOR)	✗	✓	✓	✗	✓	✓	✗	✗	✗	✗
Euroswiss	✗	✓	✓	✗	✓	✓	✗	✓	✗	✗
Euro (EURIBOR)	✗	✓	✓	✗	✓	✓	✗	✓	✗	✗
Eurodollar	✗	✓	✓	✗	✓	✓	✗	✓	✗	✗
One Month EONIA	✗	✓	✓	✗	✓	✓	✗	✓	✗	✗
Three Month EONIA	✗	✓	✓	✗	✓	✓	✗	✓	✗	✗
Short Sterling	✗	✓	✓	✗	✓	✓	✗	✓	✗	✗
Euro Swapnote®	✓	✗	✓	✗	✓	✓	✗	✓	✗	✗
U.S. Dollar Swapnote®	✗	✓	✓	✗	✓	✓	✗	✗	✗	✗
JGB	✓	✗	✓	✗	✓	✓	✗	✗	✗	✗
Short/Medium/Long Gilt	✓	✗	✓	✗	✓	✓	✗	✓	✗	✗
The Amsterdam Market										
Euro/Dollar Currency Future	✓	✗	✗	✓	✗	✗	✗	✗	✗	✗
Dollar/Euro Currency Future	✓	✗	✗	✓	✗	✗	✗	✗	✗	✗

Option Contracts	Order Prioritisation (TP 3.3.1)		Block Trade Facility (TP4.5)	Prof Trade Facility (TP AB.5)	Basis Trade Facility (TP 4.2)	Asset Allocation Facility (TP 4.3)	Against Actuals Facility (TP 4.4)	Post-settlement trading (TP Lo.2) and Evening Trading Session Contracts (TP P.2)	Trade invalidation at a Member's request (TP 3.5.5 – 3.5.7)[1]	Pre-negotiation correction facility
	Price/Time	Pro Rata								
The London Market										
Euroswiss	×	✓	✓[4]	×	×	✓	×	✓	✓	✓
Euro (EURIBOR) (including Mid-Curves)	×	✓	✓[4]	×	×	✓	×	✓	✓	✓
Eurodollar (including Mid-Curve)*	×	✓	✓	×	×	✓	×	✓	✓	✓
Short Sterling (including Mid-Curves)	×	✓	✓[4]	×	×	✓	×	✓	✓	✓
Long Gilt	×	✓	✓[4]	×	×	×	×	×	✓	✓
Euro Swapnote®	×	✓	✓[4]	×	×	×	×	✓	✓	✓
The Amsterdam Market										
Euro/Dollar Currency Options	✓[2]	×	×	✓	×	×	×	×	✓	×
Dollar/Euro Currency Options	✓[2]	×	×	✓	×	×	×	×	✓	×

(b) Index and Equity Products

Futures Contracts	Order Prioritisation (TP 3.3.1)		Block Trade Facility (TP 4.5)	Prof Trade Facility (TP AB.5)	Basis Trade Facility (TP 4.2)	Asset Allocation Facility (TP 4.3)	Against Actuals Facility (TP 4.4)	Post-settlement trading (TP Lo.2) and Evening Trading Session Contracts (TP P.2)	Trade invalidation at a member's request (TP 3.5.5 – 3.5.7)[1]	Pre-negotiation correction facility (TP 3.7)
	Price/Time	**Pro Rata**								
The Brussels Market										
BEL20® Future	✓	×	×	✓	×	×	×	×	×	×
The London Market										
FTSE 100 Index	✓	×	✓	×	✓	✓	×	✓	×	×
FTSE 250 Index	✓	×	✓	×	✓	✓	×	×	×	×
FTSE 100 Dividend Index - RDSA Withholding	✓	×	✓	×	×	×	×	×	×	×
FTSE 100 Declared Dividend Index	✓	×	✓	×	×	×	×	×	×	×
TOPIX Index	✓	×	✓	×	✓	✓	×	✓	×	×
Pan-European Equity Indices	✓	×	✓	×	✓	✓	×	✓	×	×
Universal Stock Futures	✓	×	✓	×	✓	✓	×	×	×	×
The Paris Market										
CAC40® Index	✓	×	×	×	✓	×	×	✓	×	×
CAC40® Dividend Index	✓	×	×	×	×	×	×	×	×	×
FTSEurofirst 80 Index	✓	×	✓	×	✓	×	×	✓	×	×
FTSEurofirst 100 Index	✓	×	✓	×	✓	×	×	✓	×	×

Futures Contracts	Order Prioritisation (TP 3.3.1)		Block Trade Facility (TP 4.5)	Prof Trade Facility (TP AB.5)	Basis Trade Facility (TP 4.2)	Asset Allocation Facility (TP 4.3)	Against Actuals Facility (TP 4.4)	Post-settlement trading (TP Lo.2) and Evening Trading Session Contracts (TP P.2)	Trade invalidation at a member's request (TP 3.5.5 – 3.5.7)[1]	Pre-negotiation correction facility (TP 3.7)
	Price/Time	Pro Rata								
FTSE EPRA/NAREIT Europe Index	✓	✗	✓	✗	✓	✗	✗	✓	✗	✗
FTSE EPRA/NAREIT Euro Zone Index	✓	✗	✓	✗	✓	✗	✗	✓	✗	✗
The Lisbon Market										
PSI 20®	✓	✗	✓	✗	✓	✗	✗	✗	✗	✗
SSF	✓	✗	✓	✗	✓	✗	✗	✗	✗	✗
The Amsterdam Market										
AEX® Future	✓	✗	✗	✓	✗	✗	✗	✗	✗	✗
AEX® Dividend Index	✓	✗	✗	✓	✗	✗	✗	✗	✗	✗

Options Contracts	Order Prioritisation (TP 3.3.1)		Block Trade Facility (TP 4.5)	Prof Trade Facility (TPAB.5)	Basis Trade Facility (TP 4.2)	Asset Allocation Facility (TP 4.3)	Against Actuals Facility (TP 4.4)	Post-settlement trading (TP Lo.2) and Evening Trading Session Contracts (TP P.2)	Trade invalidation at a member's request (TP 3.5.5 – 3.5.7)[1]	Pre-negotiation correction facility (TP 3.7)
	Price/Time	**Pro Rata**								
The Brussels Market										
BEL20® Index (BXO)	✓[2]	✗	✗	✓	✗	✗	✗	✗	✓	✗
BEL20® Index (BEL)	✓[2]	✗	✗	✓	✗	✗	✗	✗	✓	✗
Individual Equity Options (Belgian Contracts)	✓[2]	✗	✗	✓	✗	✗	✗	✗[3]	✓	✗
The London Market										
FTSE 100 Index (ESX)	✓	✗	✓	✗	✗	✗	✗	✗	✓	✓
Individual Equity Options	✓	✗	✓	✗	✗	✗	✗	✗	✓	✓
The Paris Market										
CAC40® Index PXA	✓	✗	✓	✗	✗	✗	✗	✗[3]	✓	✗
American Style Individual Equity Options	✓	✗	✓	✗	✗	✗	✗	✗[3]	✓	✗
European Style Individual Equity Options	✓	✗	✓	✗	✗	✗	✗	✗[3]	✓	✗
ETF Options	✓	✗	✗	✗	✗	✗	✗	✗	✓	✗
The Amsterdam Market										
AEX® Index	✓[2]	✗	✗	✓	✗	✗	✗	✗	✓	✗
Individual Equity Options	✓[2]	✗	✗	✓	✗	✗	✗	✗	✓	✗

(c) Commodity Products

Futures Contracts	Order Prioritisation (TP 3.3.1)		Block Trade Facility (TP 4.5)	Prof Trade Facility (TPAB.5)	Basis Trade Facility (TP 4.2)	Asset Allocation Facility (TP 4.3)	Against Actuals Facility (TP 4.4)	Post-settlement trading (TP Lo.2) and Evening Trading Session Contracts (TP P.2)	Trade invalidation at a member's request (TP 3.5.5 – 3.5.7)[1]	Pre-negotiation correction facility (TP 3.7)
	Price/Time	Pro Rata								
The London Market										
Cocoa	×	✓	×	×	✓[5]	×	✓	×	×	×
Robusta Coffee	×	✓	×	×	✓[5]	×	✓	×	×	×
White Sugar	✓	×	×	×	✓[5]	×	✓	×	×	×
Feed Wheat	×	✓	×	×	✓[5]	×	✓	×	×	×
The Paris Market										
Rapeseed	✓	×	×	×	✓[5]	×	✓	×	×	×
Rapeseed Oil*	✓	×	×	×	✓[5]	×	✓	×	×	×
Milling Wheat	✓	×	×	×	✓[5]	×	✓	×	×	×
Corn	✓	×	×	×	✓[5]	×	✓	×	×	×
Malting Barley	✓	×	×	×	✓[5]	×	✓	×	×	×
Skimmed Milk Powder	✓	×	×	×	✓[5]	×	✓	×	×	×

Options Contracts	Order Prioritisation (TP 3.3.1)		Block Trade Facility (TP 4.5)	Prof Trade Facility (TP AB.5)	Basis Trade Facility (TP 4.2)	Asset Allocation Facility (TP 4.3)	Against Actuals Facility (TP 4.4)	Post-settlement trading (TP Lo.2) and Evening Trading Session Contracts (TP P.2)	Trade invalidation at a member's request (TP 3.5.5 – 3.5.7)[1]	Pre-negotiation correction facility (TP 3.7)
	Price/Time	**Pro Rata**								
The London Market										
Cocoa	×	✓	×	×	×	×	×	×	✓	✓
Robusta Coffee	×	✓	×	×	×	×	×	×	✓	✓
White Sugar	×	✓	×	×	×	×	×	×	✓	✓
Feed Wheat	×	✓	×	×	×	×	×	×	✓	✓
The Paris Market										
Rapeseed	✓	×	×	×	×	×	×	×	✓	×
Rapeseed Oil*	✓	×	×	×	×	×	×	×	✓	×
Milling Wheat	✓	×	×	×	×	×	×	×	✓	×
Corn	✓	×	×	×	×	×	×	×	✓	×
Malting Barley	✓	×	×	×	×	×	×	×	✓	×

Notes:
1. While the trade invalidation at a Member's request facility is restricted to options contracts, an exception is made for futures contracts which have been executed as cross transactions or wholesale trades, for which the facility is also available.
2. Options contracts on the Amsterdam and Brussels Markets have Price/Time preferencing enabled. Certain options contracts, as detailed by Notice, provide for Primary Market Makers to receive trade priority status. The details of such trade priority, and its implications for the order prioritisation above, are detailed by Notice.
3. Block trades can be facilitated up to 18.15 CET for these contracts.
4. Block trades may only be organised during normal trading hours but, subject to Trading Procedures 4.5.19-4.5.21, may be submitted up to 15 minutes after the Central Order Book in the relevant Exchange Contract has closed, except on the Last Trading Day when the Block Trade Facility will continue to close at the same time as the Central Order Book in relation to expiring Exchange Contracts.
5. Referred to in the Trading Procedures as Exchange for Swaps (EFS) transactions.

* **These contracts are currently suspended.**

Delta Neutral Strategy Trades – LIFFE CONNECT® for Equity Options (TP Lo.5)

Equity Option Delta Neutral Strategy Trades can be transacted between Individual Equity Option Contracts and Universal Stock Futures Contracts based on the same underlying stock (The London Market only).

Daily Settlement Prices - Futures Contracts (TP 2.2.1)
Last Revision Effective Date: 16 May 2011

The Official Closing Price method is used for Single Stock Futures Contracts (The Lisbon Market) and Central Order Book Universal Stock Futures Contracts ("USFs") with the exception of USFs with an underlying stock exchange being either the New York Stock Exchange or the NASDAQ Stock Exchange.

The Central Order Book Price method is used for all other Futures Contracts.

The Official Closing Price method will be introduced for the BEL 20® Future (The Brussels Market) and the PSI 20® Future (The Lisbon Market) on a date to be determined by NYSE Liffe and published by Notice.

Last Revisions/Effective Dates to Part I:-

- 11/10/04 Changes for LIFFE CONNECT® 8.0 go-live.
- 29/11/04 Amsterdam migration to LIFFE CONNECT®.
- 29/11/04 Euronext Paris: CAC40 removed from Asset Allocation Facility.
- 09/05/05 (a) Financial Products: Delete Paris
- 09/05/05 (b) Index & Equity Products. Paris Options: Add CAC40 Contract (PXA)
- 09/05/05 (b) Column "Trade invalidation by mutual consent": Paris Options, ticks replace crosses.
- 18/05/05 (a)(b)and(c) Trade invalidation by mutual consent: Amsterdam, ticks replace crosses.
- 30/09/05 FLEX: name change from Dixons Group plc to DSG International plc.
- 24/10/05 Deleted "FLEX Option Contract on Equity Shares (Denominated in Sterling) (European-Style Exercise) (Exchange Contract No. 201F)" including list of underlying shares;
  Edited "Option Contract on FTSE 100 Index (Exchange Contract No. 129F (European-Style Exercise Contracts, Contract code FLX) ("Flexible FTSE Option Contract").
- 31/01/06 (a) Financial Products (Futures): deleted Bund and Schatz.
- 31/01/06 (a) Financial Products (Options): deleted Bund.
- 27/06/06 Financial Products – order prioritisation – Euroyen (TIBOR): price time crossed, pro rata ticked.
- 30/06/06 (Euronext Amsterdam) Part I (c) Commodity Products Futures and Options Contracts: deleted Potatoes (Futures) and Potatoes (Options).
- 07/08/06 Part I: inserted paragraph entitled "Daily Settlement Prices - Futures Contracts (TP 2.2.1)".
- 29/12/06 (a) Financial Products. LIFFE Futures: inserted EuroMTS Government Bond Index (effective from 24 January 2007).
- 29/12/06 (b) Index & Equity Products. LIFFE Futures: deleted FTSEurofirst 80 and FTSEurofirst 100.
- 29/12/06 (b) Index & Equity Products. Paris Futures: inserted FTSEurofirst 80 and FTSEurofirst 100 Index.
- 29/12/06 (b) Index & Equity Products. LIFFE Options: deleted FTSEurofirst 80 and FTSEurofirst 100.
- 22/01/07 Commodity Products Futures and Options Contracts Euronext Paris: inserted Rapeseed Oil.
- 22/01/07 MATCH; name change from Wolverhampton & Dudley Breweries plc to Marston's plc.
- 20/02/07 Commodity Products Futures and Options Contracts LIFFE: inserted Raw Sugar
- 10/0407 Trade invalidation by mutual consent. Brussels: crosses replace ticks.
- 10/04/07 USFs available for trading via the MATCH deleted.
- 10/04/07 MATCH Facility closed. All USFs on UK shares transferred to Bclear.
- 01/10/07 Harmonised Policy for Trade Invalidations: London Notice No. 2942, issued on 25 September 2007.
- 06/12/07 Nomenclature changes and to remove references to Amsterdam commodity derivatives. London Notice No. 2971, dated 6 December 2007, refers.
- 06/12/07 AEX Light Future and Option Contracts delisted.
- 17/06/08 Deletion of the EuroMTS Government Bond Index Contracts. Addition of EPRA/NAREIT Europe and Euro Zone Contracts. Deletion of Daily Settlement Prices for MATCH Facility
- 27/08/08 Addition of Three Month EONIA.
- 06/10/08 Extension of Asset Allocation Facility to STIR Options.
- 30/10/08 Removal of Basis Trade Facility for London Commodity Futures.
- 13/02/09 Removal of FLEX® Facility in LIFFE CONNECT® and confirmation of post-settlement trading to 18.15 CET for Block Trades being applicable for individual equity options (Brussels Contracts), Euronext Paris American and European Style equity option contracts.
- 26/02/09 Confirmation of post-settlement trading to 18.15 CET for Block Trades being applicable for CAC40® Index PXL and PXA option contracts.
- 27/07/09 Index & Equity Products - London Futures – insertion of FTSE 100 Dividend Index. Financial Products – London Options – amendment to include 2 year mid-curves for Euro (EURIBOR) and Short Sterling. Daily Settlement Prices – Futures Contracts - wording correction and addition of Borsa Italiana.
- 12/10/09 Amendments to headings for Block Trade and Prof Trade Facilities. White Sugar Futures Contract - change to order prioritisation from Pro Rata to Price/Time.
- 19/10/09 Extension of the availability of the Block Trade Facility for Euroswiss, Euribor (including mid-curves), Short Sterling (including mid-curves), Long Gilt and Euro Swapnote® Option Contracts. Confirmation of the Commodity Futures Contracts available under the Exchange for Swaps Facility within the Basis Trade Facility.
- 23/11/09 Amendment to refer to the new Short and Medium Gilt Futures Contracts. Reference to the current suspension of the Rapeseed Oil Futures and Options Contracts. Daily Settlement Prices – Futures Contracts – wording correction - removal of reference to Borsa Italiana.
- 09/12/09 Commodity Products – Paris Futures – introduction of Exchange for Swaps Facility for Paris Commodity contracts.
- 14/12/09 Index & Equity Products – Paris Futures – addition of CAC40® Dividend Index Futures Contract.
- 01/02/10 Removal of Basis Trade and Post-Settlement Trading and Evening Trading Session Facilities for CAC40® Dividend Index Futures Contract.

- 10/05/10 Financials Products – London Options - Reference to the suspension of the Option and One Year Mid-Curve Option on Three Month Eurodollar Interest Rate Contracts.
  Index and Equity Products – Amsterdam Futures - Addition of AEX Dividend Index Futures Contract.
  Commodity Products – Paris Futures and Options – Addition of Malting Barley Contracts.
- 21/06/10 Index and Equity Products – London Futures – Removal of reference to 'cash settled' for Universal Stock Futures; Paris Options – Addition of ETF Options Contracts.
- 04/10/10 Block Trade Facility – Brussels Market: The Block Trade Facility on the Brussels Derivatives Market has been replaced for all products (BEL20® Index Futures and Options and Individual Equity Options) by the Prof Trade Facility – see Brussels Notices BRU10-01 and BRU10-02 and Euronext Notice 5.03 Prof Transactions.
- 18/10/10 Index and Equity Products – London Futures – Addition of TOPIX Index Contract.
  Commodity Products – Paris Futures – Addition of Skimmed Milk Powder Contract.
- 15/12/10 Commodity Products – Paris Futures – Correction to refer to order prioritisation from Pro Rata to Price/Time for Skimmed Milk Powder Contract.
  Index and Equity Products – Brussels Options – Addition of BEL20® Index Option (BEL) Contract.
- 08/04/11 Amendments to the names of the Brussels Market Options contracts and the Paris Market Options contracts.
- 16/05/11 Removal of reference to Futures Price Limits, London Notice No. 3437, issued on 13 May 2011 refers. Removal of references to Raw Sugar Futures and Options Contracts. Removal of note 2 relating to post-settlement trading for Universal Stock Futures and necessary update to other note numbers.
- 02/06/11 Delisting of CAC40® Index Options (PXL) Contract – see Paris Notice No. 2011 – 012. Trade Invalidation at a member's request available for CAC40® Index Options, ETF Options and Paris Commodity Options Contracts – see Paris Notice No. 2011 – 013.
- **02/08/11 Introduction of FTSE 100 Declared Dividend Index contract and name change from FTSE 100 Dividend Index to FTSE 100 Dividend Index – RDSA Withholding Index contract.**

Annexe One – Part II - Additional information

1. Order types (TP 3.2) (Last Revision Effective Date: May 2011)

All order designations specified in Part One Trading Procedure 3.2.4 apply to the Paris Market.
All order designations with the exception of Good in Session (Part One Trading Procedure 3.2.4 (b)) apply to all other markets.

The Brussels Market:
Limit Order
Market Order
Market on Open Order (Futures Contracts only)

The London Market:
Limit Order
Market Order
Market on Open Order (Futures Contracts only)

Contingent Multiple Orders - Designated Contract Pairings for CMOs:
Futures with Futures

Euribor – Short Sterling
Euribor – Euroswiss
Euribor – Euroyen
Euribor – Two Year Euro Swapnote®
Euribor – Five Year Euro Swapnote®
Euribor – Ten Year Euro Swapnote®
Short Sterling – Euroswiss
Short Sterling – Euroyen
Short Sterling – FTSE 100
Euroyen – Euroswiss
One Month Eonia – Euribor
Three Month Eonia - Euribor
Two Year Euro Swapnote® – Five Year Euro Swapnote®
Two Year Euro Swapnote® - Ten Year Euro Swapnote®
Five Year Euro Swapnote® - Ten Year Euro Swapnote®
Long Gilt – Short Sterling
Medium Gilt – Short Sterling
Short Gilt – Short Sterling
Long Gilt – FTSE 100
Medium Gilt – FTSE 100
Short Gilt – FTSE 100
JGB – Long Gilt
JGB – Medium Gilt
JGB – Short Gilt
Long Gilt – Medium Gilt
Long Gilt – Short Gilt
Medium Gilt – Short Gilt
Two Year Euro Swapnote® – Long Gilt
Two Year Euro Swapnote® – Medium Gilt
Two Year Euro Swapnote® – Short Gilt
Five Year Euro Swapnote® - Long Gilt
Five Year Euro Swapnote® - Medium Gilt
Five Year Euro Swapnote® - Short Gilt

Ten Year Euro Swapnote® - Long Gilt
Ten Year Euro Swapnote® - Medium Gilt
Ten Year Euro Swapnote® - Short Gilt
FTSE 100 – FTSE 250

Futures with Options
(where CMOs comprise futures and options legs, only one order may be a Futures Contract.)

Euribor – Euribor Option
One Month Eonia – Euribor Option
Three Month Eonia – Euribor Option
Short Sterling – Short Sterling Option
FTSE 100 – FTSE 100 Option (ESX)
Euroswiss – Euroswiss Option
Euribor – Two Year Euro Swapnote® Option
Euribor – Five Year Euro Swapnote® Option
Euribor – Ten Year Euro Swapnote® Option
Long Gilt – Long Gilt Option

Options with Options

Euribor – Sterling
Euribor – Mid Curve Sterling
Euribor – Mid Curve Euribor
Short Sterling – Mid Curve Short Sterling
Short Sterling – Mid Curve Euribor

<u>The Paris Market</u>

Limit Order
Market Order
Market on Open Order (Futures Contracts only)

Contingent Multiple Orders - Designated Contract
Pairings for CMOs:

Futures with Options

CAC40® – CAC40® Option

<u>The Lisbon Market:</u>

Limit Order
Market Order
Market on Open Order (Futures Contracts only)

<u>The Amsterdam Market:</u>

Limit Order
Market Order
Market on Open Order

2. Stock Contingent Trades (TP 4.1)

The Brussels Market (Last Revision Effective Date: 2 August 2011)

List of company shares that may be subject to a Stock Contingent Trade.

Company

Ageas N.V.
Agfa Gevaert N.V.
Barco N.V.
Bekaert S.A.
Belgacom N.V.
Colruyt N.V.
Delhaize Group S.A.
Dexia N.V.
Groupe Bruxelles Lambert S.A.
Anheuser-Busch InBev N.V.
KBC Groep N.V.
Mobistar S.A.
Nyrstar N.V.
Omega Pharma N.V.
Solvay S.A.
Telenet Group N.V.
Union Chimique Belge S.A.
Umicore N.V.

The stock leg of the trade is deemed to be executed on the corresponding Euronext Brussels Securities Market.

The London Market (Last Revision Effective Date: 2 August 2011)

List of company shares that may be subject to a Stock Contingent Trade in respect of Exchange Contract No. 211 (Equity Shares Contract).

Company

3i Group plc
Anglo American plc
Antofagasta plc
ARM Holdings plc
Associated British Foods plc
AstraZeneca plc
Aviva plc
BAE Systems plc
Barclays plc
BG Group plc
BHP Billiton plc
BP plc
British American Tobacco plc
British Land Company plc
British Sky Broadcasting Group plc
BT Group plc
Cable & Wireless Communications plc
Cable & Wireless Worldwide plc
Cairn Energy plc
Carnival plc
Centrica plc
Compass Group plc
Diageo plc
Dixon Retail plc
Enterprise Inns plc
Essar Energy plc
Eurasian Natural Resources Corporation
Experian plc
GlaxoSmithKline plc
Glencore International Plc
HSBC Holdings plc
ICAP plc
Imperial Tobacco Group plc
InterContinental Hotels Group plc
International Consolidated Airlines Group SA (British Airways Ex-Event)
International Power plc
Invensys plc
Investec plc
ITV plc
Kazakhmys plc
Kingfisher plc
Ladbrokes plc
Land Securities Group plc
Legal & General Group plc
Lloyds Banking Group plc
Logica plc
London Stock Exchange Group plc
Lonmin plc
Man Group plc
Marks & Spencer Group plc
Mitchells & Butlers plc
Morrison (WM) Supermarkets plc
National Grid plc
Next plc
Old Mutual plc
Pearson plc
Persimmon plc
Petrofac Ltd
Prudential plc
Rangold Resources Ltd
Reckitt Benckiser Group plc
Reed Elsevier plc
Rentokil Initial plc
Rio Tinto plc
Rolls-Royce Holdings plc
Royal Bank of Scotland Group plc
Royal Dutch Shell plc A Share
Royal Dutch Shell plc B Share
RSA Insurance Group plc
SABMiller plc
Sage Group plc (The)
Sainsbury (J) plc
Scottish & Southern Energy plc
Severn Trent plc
Shire plc
Smith & Nephew plc
Standard Chartered plc
Standard Life plc
Tate & Lyle plc
Tesco plc
Tullow Oil plc
Unilever plc
United Utilities plc
Vendanta Resources plc
Vodafone Group plc
Whitbread plc
William Hill plc
Wolseley plc
WPP plc
Xstrata plc

Universal Stock Futures based on the stocks above may also form the underlying leg of an Equity Option volatility trade if the Equity Option is based on the same underlying.

The Paris Market (Last Revision Effective Date: May 2011)

List of company shares that may be subject to a Stock Contingent Trade

Company

Accor
Air France KLM
Air Liquide
Alcatel-Lucent
Alstom
Atos Origin
AXA
BNP Paribas
Bouygues
CNP Assurances
Cap Gemini
Carrefour
Casino Guichard Perrachon
Christian Dior
Compagnie de Saint-Gobain
Crédit Agricole
Danone
Dassault Systèmes
Dexia
EADS
Electricité de France
Essilor International
Faurecia
France Télécom
GDF Suez
Havas
Hermès International
L V M H
Lafarge
Lagardère
Legrand
L'Oréal
Métropole Télévision - M6
Michelin
Natixis
NYSE Euronext
Pernod Ricard
Peugeot
PPR
Publicis
Renault
Safran
Sanofi Aventis
Schneider Electric
Scor
Société Générale
STMicroelectronics
Suez Environnement
Technip
TF1
Thales
Technicolor
Total
Unibail-Rodamco
Valeo
Vallourec
Vinci
Veolia Environnement
Vivendi

The Amsterdam Market (Last Revision Effective Date: May 2011)

List of company shares that may be the subject of a Stock Contingent Trade

Company

Aalberts Industries N.V.
Air France KLM S.A.
Aegon N.V.
Ageas N.V.
Koninklijke Ahold N.V.
Akzo Nobel N.V.
AMG Advanced Mettallurgical Group N.V.
Aperam
Arcadis N.V.
Arcelor Mittal
ASML Holding N.V.
ASM International N.V.
Koninklijke BAM Groep N.V.
BinckBank
Brunel International
Koninklijke Boskalis N.V.
Corio N.V.
CSM N.V.
Delta Lloyd N.V.
Koninklijke DSM N.V.
Fugro N.V.
Heineken N.V.
Heijmans N.V.
ING Groep N.V.
Imtech N.V.
Koninklijke KPN N.V
Koninklijke Ten Cate N.V..
Logica plc
Mediq N.V.
Nutreco Holding N.V.
Ordina N.V.
Koninklijke Philips Electronics N.V.
Randstad Holding N.V.
Reed Elsevier Ltd
Royal Dutch Shell plc “A” shares
SBM Offshore N.V.
SNS Reaal N.V.
TomTom N.V.
TNT N.V.
Unibail-Rodamco
Unilever N.V.
USG People N.V.
Koninklijke Vopak N.V.
Wereldhave N.V.
Koninklijke Wessanen N.V.
Wavin N.V.
Wolters Kluwer N.V

The stock leg of the trade is deemed to be executed on the corresponding Euronext Amsterdam Securities Market.

Guaranteed Cross Transactions

As specified in Part One Trading Procedure 3.4.7(b), for designated contracts pre-negotiated matching business may be executed using the Guaranteed Cross Facility.

Business executed in this manner is subject to the pricing parameters set out in Part One Trading Procedure 3.4.8. The tables below specify which products may be traded using the Guaranteed Cross Facility and the volume threshold which applies to Guaranteed Crosses where the price is at the best bid or offer (which is only permissible when the bid/offer spread is at the minimum price movement for the Contract concerned, i.e. it is at “one tick”).

The Amsterdam Market (Last Revision Effective Date: 29 November 2004)

Product	**Guaranteed Cross available**	**Volume threshold for crossing in a “one tick” market**
Amsterdam Equity Options	Yes	500
Amsterdam Index Options	Yes	500
Amsterdam Index Futures	Yes	100
Amsterdam Currency Options	Yes	500
Amsterdam Currency Futures	Yes	100

The Brussels Market (Last Revision Effective Date: 8 December 2010)

Product	**Guaranteed Cross available**	**Volume threshold for crossing in a “one tick” market**
BEL20® Index Future	Yes	50
BEL20® Index Option **(BXO)**	Yes	500
BEL20® Index Option (BEL)	**Yes**	**500**
Individual Equity Options	Yes	250

The Lisbon Market (Last Revision Effective Date: 25 October 2004)

Product	**Guaranteed Cross available**	**Volume threshold for crossing in a “one tick” market**
PSI20® Index Future	Yes	25
Single Stock Futures	Yes	50

The Paris Market (Last Revision Effective Date: 2 June 2011)

Product	**Guaranteed Cross available**	**Volume threshold for crossing in a “one tick” market**
CAC40® Index Future	Yes	500
CAC40® Dividend Index Future	Yes	500
CAC40® Index Option (PXA)	Yes	1,000
FTSEurofirst 80 Index Future	Yes	500
FTSEurofirst 100 Index Future	Yes	500
European Style Individual Equity Options (contract size 10 shares)	Yes	5,000
American Style Individual Equity Options (contract size 100 shares)	Yes	500
All Commodity products	No	n/a
All Financial products	No	n/a
All ETF products	No	n/a

The London Market (Last Revision Effective Date: 27 July 2009)

Product	**Guaranteed Cross available**	**Volume threshold for crossing in a "one tick" market**
Euro (EURIBOR) Options	Yes	Please see details below
Euro (EURIBOR) Mid-Curve Options	Yes	Please see details below
Short Sterling Options	Yes	Please see details below
Short Sterling Options Mid-Curve Options	Yes	Please see details below
Long Gilt Options	**Yes**	**Please see details below**
All other products	No	n/a

Euro (EURIBOR) Options	Outrights in white months	3,000
	Outrights in red months	1,000
	Strategies involving white months	5,000 in aggregate
	Strategies involving red months	2,000 in aggregate

Euro (EURIBOR) **One Year** Mid-Curve Options	Outrights in all months	1,000
	Strategies involving all months	2,000 in aggregate

Euro (EURIBOR) Two Year Mid-Curve Options	**Outrights in all months**	**500**
	Strategies involving all months	1,000 in aggregate

Short Sterling Options	Outrights in white months	2,000
	Outrights in red months	1,000
	Strategies involving white months	3,000 in aggregate
	Strategies involving red months	2,000 in aggregate

Short Sterling **One Year** Mid-Curve Options	Outrights in all months	1,000
	Strategies involving all months	2,000 in aggregate

Short Sterling Two Year Mid-Curve Options	**Outrights in all months**	**500**
	Strategies involving all months	**1,000 in aggregate**

Long Gilt Options	**Outrights in all months**	**100**
	Strategies involving all months	**200 in aggregate**

Last Revisions to Part II with effective dates:-

- 09/07/04 Order Types: Added “Futures with Options”.
- 11/10/04 Changes for LIFFE CONNECT® 8.0 go-live.
- 25/10/04 Guaranteed Cross Transactions – Euronext Brussels, Lisbon, Paris and LIFFE.
- 29/11/04 Amsterdam migration to LIFFE CONNECT®.
- 20/06/05 Guaranteed Cross Paris: Add threshold for 100 share contract size.
- 31/05/06 Stock Contingent Trades: Brussels deleted Total S.A.
- 29/12/06 Part II Order Types LIFFE – Designated Contract Pairings for CMOs Futures with Futures: inserted pairings involving EuroMTS Government Bond Index futures.
- 29/12/06 Part II Order Types LIFFE – Designated Contract Pairings for CMOs Futures with Futures: deleted pairings involving FTSEurofirst 80 and FTSEurofirst 100 contracts.
- 29/12/06 Part II Order Types LIFFE – Designated Contract Pairings for CMOs Futures with Options: deleted pairings involving FTSEurofirst 80 and FTSEurofirst 100.
- 29/12/06 Stock Contingent Trades: Amsterdam deleted Heineken Holding N.V.
- 29/12/06 Guaranteed Cross Transactions, Paris: inserted FTSEurofirst 80 and FTSEurofirst 100 Index Futures.
- 22/01/07 Stock Contingent Trades: Paris inserted Vallourec.
- 31/01/07 Stock Contingent Trades: LIFFE inserted Mobistar SA.
- 01/05/07 Contingent Multiple Orders – Designated Contract Pairings for CMOs. Futures with Futures and Options with Options added Raw Sugar – White Sugar.
- 30/04/07 Stock Contingent Trades: LIFFE: Deleted Corus Group plc, Gallaher Group plc, Galp Energic SGPS and Mobistar SA. Scottish Power plc is now (ex event)
- 31/08/07 Stock Contingent Trades LIFFE: Deleted Alliance Boots plc, EMI Group and Hanson plc and name change for Amvescap plc to Invesco plc
- 31/08/07 Stock Contingent Trades Amsterdam: Deleted Rodamco Europe NV, Royal Dutch Shell plc “B” Shares, Mittal Steel Company N.V., Buhrmann N.V., Corus Group plc. Added Arcelor Mittal, BinckBank, Corporate Express, NYSE Euronext, Unibail-Rodamco and USG People.
- 31/08/07 Guaranteed Cross Transaction LIFFE: Application of the Guaranteed Cross Facility for certain STIR Options. London Notice No. 2898 issued on 1 June 2007 refers.
- 06/12/07 Change to nomenclature. London Notice No. 2971, dated 6 December 2007, refers.
- 17/06/08 Deletion of the EuroMTS Government Bond Contracts; Stock Contingent Trades – Brussels Market (addition of Nystar N.V.) – London Market (Deletion of Imperial Chemical Industries plc, Scottish & Newcastle plc, Invesco plc and Reuters Group plc. Name updates for Royal & Sun Alliance and Cadbury plc. Addition of Antofagusta plc, Associated British Foods plc, British Land Company plc, Cairn Energy plc, Enterprise Inns, ICAP plc, ishares FTSE 100 ETF, Johnson Mathey plc, Kazakhyms plc, Liberty International plc, Old Mutual plc, Persimmon plc, Smiths Group plc, Taylor Wimpey plc, Thompson Reuters plc, Tullow Oil plc, Vendanta Resources plc); Amsterdam Market (Deletion of ABN AMRO Holding N.V., Getronics N.V. Hagemeyer N.V., Stork N.V., Laurus N.V., Nokia Oyj and Vedior N.V. Addition of Boskalis N.V. Heijmans N.V., Super de Boer N.V.).
- 27/08/08 Contingent Multiple Orders – Designated Contract Pairings for CMOs: Future with Futures added One Month Eonia – Euribor and Three Month Eonia – Euribor; Futures and Options added One Month Eonia – Euribor Option and Three Month Eonia – Euribor Option.
  Stock Contingent Trades – London Market (Deletion of EMAP, Scottish Power plc (ex event). Name update for Experian Group Ltd and LogicaCMG plc. Addition of Lonmin plc and Cadbury Schweppes plc (ex event)). Paris Market (Deletion of AGF, Alcan, Arcelor SA, Business Objects, Clarins, Euronext NV, Infogrames Entertainment. Name changes to Gaz de France and Suez. Addition of Suez Environnement). Amsterdam Market (Deletion of Corporate Express N.V., Koninklijke Numico N.V. Addition of Imtech N.V., ISX Option (Options on iShares DJ EuroStoxx 50 ETF).
- 13/02/09 Stock Contingent Trades – Brussels Market (Name update for Anheuser-Busch InBev N.V.) Stock Contingent Trades – London Market (Deletion of Cadbury Schweppes plc ex event, name updates for Colt Telecom Group SA, Enterprise Inns plc, Reckitt Benckiser Group plc, Sage Group plc (The), Smith Group plc and WPP plc, name correction for Morrison (WM) Supermarkets PLC). Stock Contingent Trades – Paris Market (Deletion of Suez ex-event package, name corrections for Dexia and Vinci).
- 22/07/09 Contingent Multiple Orders – Designated Contract Pairings for CMOs: Futures with Options removal of FTSE 100 – FTSE 100 Option (SEI); Options and Options removal of FTSE 100 (ESX) – FTSE 100 (SEI).
  Stock Contingent Trades – Brussels Market (Addition of Telenet Group N.V.) - London Market (Deletion of Alliance & Leicester plc, British Energy Group plc and Smith Group plc. Addition of Rangold Resources Ltd, Severn Trent PLC, Smith & Nephew plc. Name updates for HBOS plc ex-event, Lloyds Banking Group plc, London Stock Exchange Group plc, Shire PLC.) - Paris Market (Name update for Unibail-Rodamco).

Guaranteed Cross Transactions – London Market (Addition of Euro (EURIBOR) and Short Sterling 2 Year Mid-Curve Options and Long Gilt Options).

- 12/10/09 Stock Contingent Trades – Amsterdam Market (Deletion of ISX Options (options based on the iShares DJ EuroStoxx 50 ETF. Addition of Mediq N.V.)
- 23/11/09 Contingent Multiple Orders – Designated Contract Pairings for CMOs: Futures with Futures added Medium Gilt – Short Sterling, Short Gilt – Short Sterling, Medium Gilt – FTSE 100, Short Gilt – FTSE 100, JGB – Medium Gilt, JGB – Short Gilt, Long Gilt - Medium Gilt, Long Gilt - Short Gilt, Medium Gilt – Short Gilt, Two Year Europe Swapnote® - Long Gilt, Two Year Europe Swapnote® - Medium Gilt, Two Year Europe Swapnote® - Short Gilt, Five Year Europe Swapnote® - Long Gilt, Five Year Europe Swapnote® - Medium Gilt, Five Year Europe Swapnote® - Short Gilt, Ten Year Europe Swapnote® - Long Gilt, Ten Year Europe Swapnote® - Medium Gilt, Ten Year Europe Swapnote® - Short Gilt.
- 09/12/09 Stock Contingent Trades – Paris Market (Name change from Pinault-Printemps-Redoute to PPR).
- 14/12/09 Guaranteed Cross Transactions – Paris Market (Addition of CAC40® Dividend Index Future)
- 01/02/10 Stock Contingent Trades – Paris Market (Name Change from Thomson SA to Technicolor SA) – London Market (Name Change from Capita Group Plc to Capita Plc) – Amsterdam Market (Deletion of Super de Boer N.V and NYSE Euronext. Addition of AMG Advanced Mettallurgical Group N.V., Arcadis N.V., Delta Lloyd N.V.)
- 08/03/10 Stock Contingent Trades – London Market (Deletion of Colt Telecom Group SA, iShares FTSE 100 Exchange Traded Fund, Smiths Group plc).
- 10/05/10 Stock Contingent Trades – London Market (Deletion of Cable & Wireless plc, Johnson Matthey plc and Thompson Reuters plc. Addition of Cable & Wireless Communications plc, Cable & Wireless Worldwide plc. Name change from Liberty International plc to Liberty ex-event package) – Amsterdam Market (Deletion of Océ N.V. Addition of Wavin N.V.).
- 21/06/10 Stock Contingent Trades – Brussels Market (Name change from Fortis N.V. to Ageas N.V.); London Market (Deletion of Cadbury plc, Capita plc, Home Retail Group plc, Liberty ex-event package, Taylor Wimpey plc); Paris Market (Name change from Saint-Gobain to Compagnie de Saint-Gobain, Groupe Danone to Danone, Sodexho Alliance to Sodexho); Amsterdam Market (Name change from Fortis N.V. to Ageas N.V., Boskalis N.V. to Koninklijke Boskalis N.V., DSM N.V. to Koninklijke DSM N.V., Logica CMG plc to Logica plc).
- 04/10/10 Stock Contingent Trades – London Market (Deletion of Tomkins plc); Paris Market (Addition of Natixis).
- 15/12/10 Contingent Multiple Orders – Designated Contract Pairings for CMOs: Futures with Futures removal of MSCI Euro – MSCI Pan Euro.
  Stock Contingent Trades – London Market (Addition of Essar Energy plc, Eurasian Natural Resources Corporation, Petrofac Ltd); Paris Market (Addition of Legrand).
  Guaranteed Cross Brussels - Addition of BEL20® Index Option (BEL) Contract.
- 08/04/11 Stock Contingent Trades – Brussels Market (Name change from KBC Group N.V. to KBC Groep N.V.); London Market (Addition of International Consolidated Airlines Group SA (British Airways Ex-Event). Deletion of British Airways plc, HBOS plc ex-event. Name change from DSG International to Dixon Retail plc); Paris Market (Name change from Havas Advertising to Havas. Name correction from Sodexho to Sodexo); Amsterdam Market (Addition of Aperam. Deletion of Crucell N.V., Draka Holding N.V. and Van der Moolen Holding N.V.)
  Guaranteed Cross Paris – Clarification of European and American Style Individual Equity Options.
- 16/05/11 Contingent Multiple Orders – Designated Contract Pairings for CMOs. Futures with Futures and Options with Options deletion of Raw Sugar – White Sugar.
  Stock Contingent Trades – London Market (Deletion of Party Gaming plc); Paris Market (Deletion of Sodexo); Amsterdam Market (Addition of Brunel International and Koninklijke Ten Cate N.V.)
- 02/06/11 Stock Contingent Trades – London Market (Addition of Glencore International Plc. Name change from Rolls-Royce Group Plc to Rolls-Royce Holdings Plc).
  Guaranteed Cross Transactions Paris – Deletion of CAC40® Index Option (PXL) Contract and name change from All Tracker products to All ETF products.
- **02/08/11 Stock Contingent Trades – Brussels Market (Addition of Bekaert S.A.); London Market (Addition of Investec plc).**

Annexe One – Part III

Series Policy for the FTSE 100 Index Option Contract

Introduction: 8 March 2010

1. FTSE 100 Index Option Contracts will be split up into different groups depending on the remaining lifetime of the expiry month:

FTSE 100 Index Options		
Cycle	**Expiry months**	**Remaining Lifetime (months)**
Front Month	Every month	1
Short term	Every month	2, 3, 4
First year quarterly	March, June, September, December	6, 9, 12
Second year quarterly	March, June, September, December	15, 18, 21, 24

2. The exercise price of each series is fixed in accordance with the following scheme:

FTSE 100 Index Interval Scheme					
Interval Scales					
Scale A	**Scale B**	**Scale C**	**Scale D**	**Scale E**	**Scale F**
25	**50**	**100**	**200**	**400**	**800**

3. The initially introduced series will always be multiples of the intervals e.g. the 5500 series is not a multiple of 200 and will therefore not initially be introduced according to Scale D. The series can be initially introduced according to the other scales. However, if the need to have this series listed is valid and is in accordance with the Series On Request policy, the series can be requested and become available intra day. Series can be requested by calling the NYSE Liffe Market Services department on +44 (0)20 7379 2001. The Exchange reserves the right to decide whether or not to grant a request for a series.

4. The revised series policy will introduce a minimum number of series per expiry month depending on the remaining lifetime of the expiry month. The minimum number of in-the-money (ITM), at-the-money (ATM[1]) and out-of-the-money (OTM) series to be introduced initially will be as follows:

≤ 1 month to expiry
For expiry months with a remaining lifetime of up to and including 1 month:
At least 27 series

• 7 series around the money - Interval Scale A:	1st ITM+2nd ITM+3rd ITM+ATM+ 1st OTM+2nd OTM+3rd OTM
• 14 series - Interval Scale B:	4th ITM to 10th ITM+4th OTM to 10th OTM
• 4 series - Interval Scale C:	11th ITM+12th ITM+11th OTM+12th OTM
• 2 series - Interval Scale D:	13th ITM+13th OTM

[1] The option series whose price differs the least from the price of the underlying index is considered to be the at-the-money series. There will be no at-the-money series in a situation where the market price of the underlying security is exactly halfway between two series.

> 1 to ≤ 4 months to expiry
For expiry months with a remaining lifetime exceeding 1 month and up to and including 4 months:
At least 27 series

- 15 series around the money - Interval Scale B: 1st ITM to 7th ITM+ATM+1st OTM to 7th OTM
- 6 series - Interval Scale C: 8th ITM to 10th ITM+8th OTM to 10th OTM
- 4 series - Interval Scale D: 11th ITM+12th ITM+11th OTM+12th OTM
- 2 series - Interval Scale E: 13th ITM+13th OTM

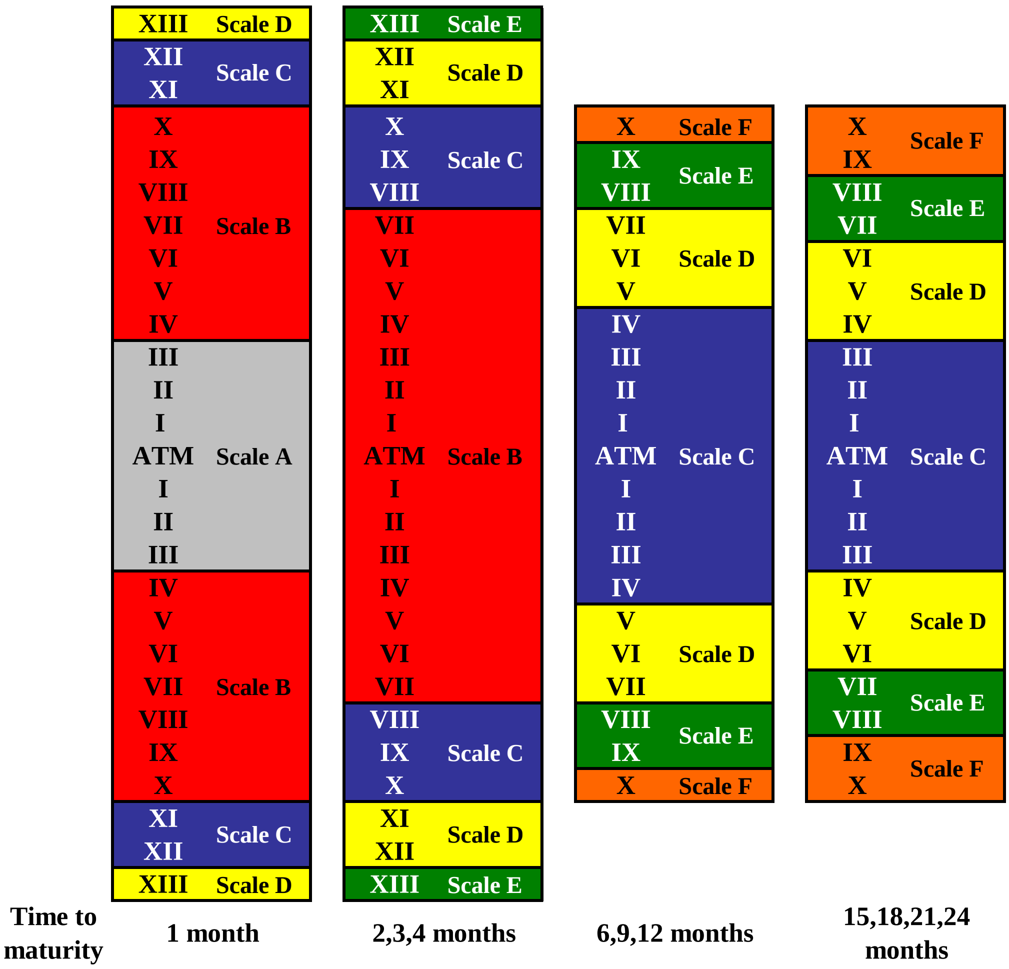
> 4 to ≤ 12 months to expiry
For expiry months with a remaining lifetime exceeding 4 months and up to and including 12 months:
At least 21 series

- 9 series around the money - Interval Scale C: 1st ITM to 4th ITM+ATM+1st OTM to 4th OTM
- 6 series - Interval Scale D: 5th ITM to 7th ITM+5th OTM to 7th OTM
- 4 series - Interval Scale E: 8th ITM+9th ITM+8th OTM+9th OTM
- 2 series - Interval Scale F: 10th ITM+10th OTM

> 12 to ≤ 24 months to expiry
For expiry months with a remaining lifetime exceeding 12 months and up to and including 24 months:
At least 21 series

- 7 series around the money - Interval Scale C: 1st ITM+2nd ITM+3rd ITM +ATM+ 1st OTM+2nd OTM+3rd OTM
- 6 series - Interval Scale D: 4th ITM to 6th ITM+4th OTM to 6th OTM
- 4 series - Interval Scale E: 7th ITM+8th ITM+7th OTM+8th OTM
- 4 series - Interval Scale F: 9th ITM+10th ITM+9th OTM+10th OTM

5. The following tables provide a summary of the exercise prices per expiry month at time of listing:



6. A price established on a trading day (T) will be the reference price used to determine the introduction of additional series on the next trading day (T+1) in order to have at least the minimum number of in- and out-of-the-money series listed.

Last Revisions to Part III with effective dates:-

23/07/07	Introduction of a Revised Series Policy for the FTSE 100 Index Option Contract. London Notice No. 2919, issued on 13 July 2007, refers.
03/12/07	Change to nomenclature. London Notice No. 2971, dated 6 December 2007, refers.
08/03/10	**Enhancements of the Series Policy for the FTSE 100 Index Option Contract. London Notice No. 3260, issued on 26 February 2010, refers.**