

LONDON NOTICE No. 3308

ISSUE DATE: 16 July 2010
EFFECTIVE DATE: 19 July 2010

INTRODUCTION OF SERIAL MONTHS FOR THREE NEW TARGET GROUP CLASSES

Executive Summary

This Notice informs Members of the introduction of serial months for BAE Systems plc, Man Group plc and Legal & General Group plc Individual Equity Option Contracts on 19 July 2010.

1. Introduction

- 1.1 Following a review of UK Individual Equity Options (“UK IEOs”), the Exchange implemented changes to the constituents of the “Target Group” of the most liquid UK IEOs which became effective on 1 July 2010.

2. Additional Target Group UK IEOs

- 2.1 The UK IEOs listed below were added to the Target Group on 1 July 2010 and, in line with other UK IEOs in the Target Group, the Exchange intends to introduce two additional serial months in these Contracts, such that the first three calendar months are available for trading. The additional serial months will be introduced on **Monday 19 July 2010** following the 16 July 2010 expiry.

Option Contracts in the Target Group	LIFFE TRS code
BAE Systems plc	AER
Man Group plc	EMG
Legal & General Group plc	LGE

3. List of Contract Details

- 3.1 An updated List of Contract Details in respect of Exchange Contract No. 201 will be made available in the London Market Handbook on the NYSE Euronext website (www.nyx.com/londonhandbook).

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

Equity Product Management +44 (0)20 7379 2200 equities@liffe.com

Web site: 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.