

LONDON NOTICE No. 2801

ISSUE DATE: 27 September 2006
EFFECTIVE DATE: 4 October 2006

UNIVERSAL STOCK FUTURES CONTRACT (CASH SETTLEMENT) (EXCHANGE CONTRACT NO. 56)

UNIVERSAL STOCK FUTURES CONTRACT (EXCHANGE CONTRACT NO. 66F)

INTRODUCTION OF DRAX GROUP PLC CONTRACTS

Executive Summary

This Notice provides details of the introduction of Drax Group plc Contracts which are to be made available through the MATCH Facility and Bclear on and from Wednesday 4 October 2006.

1. Introduction

- 1.1 The Exchange has determined that certain contracts, based on the shares of Drax Group plc, will be made available through the MATCH Facility and Bclear on and from Wednesday 4 October 2006.

2. Details of Futures Contract to be made available through the MATCH Facility

- 2.1 On and from Wednesday 4 October 2006, the Drax Group plc Universal Stock Futures Contract will be made available for trading through the MATCH Facility under the terms of Exchange Contract No. 56.
- 2.2 The necessary additions to the List of Contract Details in respect of Exchange Contract No. 56 are set out in Attachment 1 to this Notice and will appear on the Euronext website (www.euronext.com) and in the London Market Handbook in due course.
- 2.3 The initial delivery months to be made available for trading shall be the December 2006, March 2007, June 2007 and September 2007 delivery months.

Web site: www.euronext.com/derivatives

The Euronext Derivatives Markets ("Euronext.Liffe") include 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.

3. Details of Contracts to be made available through Bclear

- 3.1 On and from Wednesday 4 October 2006, the following contracts shall be made available through Bclear:
- (a) the Drax Group plc Universal Stock Futures Contract, under the terms of Exchange Contract No. 56 (please see paragraph 2.3 of this Notice which provides details of the initial delivery months to be made available); and
 - (b) flexible Drax Group plc Universal Stock Futures Contracts, under the terms of Exchange Contract No. 66F.
- 3.2 The necessary additions to the List of Contract Details in respect of Exchange Contract No. 66F are set out in Attachment 2 to this Notice and will appear on the Euronext website (www.euronext.com) and in the London Market Handbook in due course.
- 3.3 Additional information, including applicable minimum volume requirements, business days and hours, Bclear fees and other information with respect to the operation of Bclear, can be found in London Notices No. 2697 and No. 2738, issued on 20 October 2005 and 7 February 2006 respectively, and on the Euronext website at the following address: www.euronext.com/bclear/contracts.
- 3.4 Members are reminded that U.S. persons are not permitted by the relevant regulatory authorities to engage in transactions in Universal Stock Futures Contracts.

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

Equity Product Management

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Effective Date: 4 October 2006

**ADDITION TO THE LIST OF CONTRACT DETAILS IN RESPECT OF
EXCHANGE CONTRACT NO. 56**

**UNIVERSAL STOCK FUTURES CONTRACT
(CASH SETTLEMENT)**

Relevant Stock Exchange: **London Stock Exchange**

Company	Drax Group plc
Shares	£0.10
ISIN Code	GB00B0MBCM68
TRS Code	DQA
Relevant Stock Exchange	London Stock Exchange
Underlying Currency	£
Relevant Currency	£
Minimum Price Fluctuation	0.5 pence
Lot size (number of shares)	1000
Last Trading Day (“LTD”)	Third Friday of the delivery month
Last Trading Day: time trading ceases	16:30 hours (London time)
Reference Day	LTD
Relevant Reference Price	Official Closing Price
Conversion Rate	n/a
Settlement Day	Market day immediately following LTD

**ADDITION TO THE LIST OF CONTRACT DETAILS IN RESPECT OF
EXCHANGE CONTRACT NO. 66F**

Company	ISIN Code	TRS Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day	
		Cash Settlement	Physical Delivery								Cash Settlement	Physical Delivery
Drax Group plc	GB00B0MBCM68	DQY	n/a	GBX	GBX	0.5	1000	16:30 hours	LTD	Official Closing Price	Market day immediately following LTD	n/a