

LONDON NOTICE No. 2961

ISSUE DATE: 15 November 2007
EFFECTIVE DATE 21 November 2007

UNIVERSAL STOCK FUTURES CONTRACT PHYSICAL DELIVERY AND CASH SETTLED CONTRACTS (EXCHANGE CONTRACT NO. 66F)

INTRODUCTION OF ADDITIONAL FUTURE CONTRACTS WITHIN BCLEAR

Executive Summary

This Notice informs Members of the Exchange's intention to introduce 94 additional Universal Stock Futures Contracts within Bclear based on shares traded on the NYSE and NASDAQ with effect from Wednesday 21 November 2007.

1. Introduction

- 1.1 This Notice informs Members of the Exchange's intention to introduce additional flexible Universal Stock Futures Contracts within Bclear based on shares listed on the NYSE and NASDAQ.

2. Additions to the List of Contract Details

- 2.1 On and from Wednesday 21 November 2007, additional flexible Universal Stock Futures Contracts will be made available under the terms of Exchange Contract No. 66F on shares that are listed on the NYSE and NASDAQ, which are set out in the Attachment to this Notice.
- 2.2 An updated List of Contract Details in respect of Exchange Contract No. 66F will be made available on the Liffe website (www.nyseeuronext.com/liffe) and in the London Market Handbook ([www.euronext.com /londonhandbook](http://www.euronext.com/londonhandbook)) in due course.

3. Additional Information

- 3.1 Additional information, including business days and hours, Bclear fees and other information with respect to the operation of Bclear, can be found on the Liffe website at the following address: www.nyseeuronext.com/bclear.

Web site: 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.

4. U.S. Regulatory Position

- 4.1 Members are reminded that U.S. persons are not permitted to engage in transactions which are confirmed via Bclear.

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

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**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F
UNIVERSAL STOCK FUTURES CONTRACT
(CASH SETTLED AND PHYSICAL DELIVERY CONTRACTS)**

KEY:

¹ A business day in the context of the settlement period (i.e T+4) is described as a day on which a particular security can be settled in CREST or Euroclear, irrespective of a currency holiday in the local market² GBX = pence.

All times are London times.

RELEVANT STOCK EXCHANGE: NEW YORK STOCK EXCHANGE

Company	ISIN Code	TRS Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Schlumberger Ltd	AN8068571086	ZMD	ZMH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
United Parcel Service Inc	US9113121068	UND	UPH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Goldman Sachs Group Inc/The	US38141G1040	GSD	GSH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
American Express Co	US0258161092	XVD	XVH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Morgan Stanley	US6174464486	LED	LEH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Walt Disney Co/The	US2546871060	WQD	WQH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
3M Co	US88579Y1010	PMD	PMH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Merrill Lynch & Co Inc	US5901881087	ZYD	ZYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Medtronic Inc	US5850551061	MTD	MTH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Wyeth	US9830241009	WTD	WTH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Federal National Mortgage Association	US3135861090	NMD	NMH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
CVS Caremark Corp	US1266501006	QYD	QYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Eli Lilly & Co	US5324571083	LLD	LLH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Bristol-Myers Squibb Co	US1101221083	MYD	MYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
US Bancorp	US9029733048	USD	USH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

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		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Sprint Nextel Corp	US8520611000	XSD	XSH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Texas Instruments Inc	US8825081040	TXD	TXH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Exelon Corp	US30161N1019	XCD	XCH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Occidental Petroleum Corp	US6745991058	OXD	OXH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
News Corp	US65248E1047	NWD	NWH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
MetLife Inc	US59156R1086	QMD	QMH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Bank of New York Mellon Corp/The	US0640581007	YMD	YMH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Lowe's Cos Inc	US5486611073	LKD	LKH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Schering-Plough Corp	US8066051017	SGD	SGH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Walgreen Co	US9314221097	WGD	WGH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Honeywell International Inc	US4385161066	HYD	HYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Prudential Financial Inc	US7443201022	FPD	FPH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Motorola Inc	US6200761095	MAD	MAH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Dow Chemical Co/The	US2605431038	DTD	DTH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

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		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Monsanto Co	US61166W1018	MND	MNH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Anheuser-Busch Cos Inc	US0352291035	XWD	XWH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Emerson Electric Co	US2910111044	VZD	VZH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Valero Energy Corp	US91913Y1001	VQD	VQH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Marathon Oil Corp	US5658491064	VYD	VYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Baxter International Inc	US0718131099	XTD	XTH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Devon Energy Corp	US25179M1036	DVD	DVH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Lockheed Martin Corp	US5398301094	LHD	LHH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Colgate-Palmolive Co	US1941621039	MWD	MWH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Freeport-McMoRan Copper & Gold Inc	US35671D8570	MMD	MMH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
FedEx Corp	US31428X1063	FXD	FXH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Travelers Cos Inc/The	US89417E1091	TLD	TLH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Allstate Corp/The	US0200021014	TKD	TKH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Halliburton Co	US4062161017	DYD	DYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
General Dynamics Corp	US3695501086	YND	YNH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Deere & Co	US2441991054	VBD	VBH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

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		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Alcoa Inc	US0138171014	XXD	XXH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Lehman Brothers Holdings Inc	US5249081002	LBD	LBH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Union Pacific Corp	US9078181081	UCD	UCH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Kimberly-Clark Corp	US4943681035	KYD	KYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Burlington Northern Santa Fe Corp	US12189T1043	BUD	BFH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Hartford Financial Services Group Inc	US4165151048	HFD	HFH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Baker Hughes Inc	US0572241075	MQD	MQH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Northrop Grumman Corp	US6668071029	QOD	QOH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
SunTrust Banks Inc	US8679141031	SID	SIH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Southern Co	US8425871071	ZKD	ZKH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Raytheon Co	US7551115071	RZD	RZH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Apache Corp	US0374111054	UYD	UYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Aflac Inc	US0010551028	TZD	TZH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Capital One Financial Corp	US14040H1059	ZRD	ZRH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Aetna Inc	US00817Y1082	FAD	FAH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Dominion Resources Inc/VA	US25746U1097	RVD	RVH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Automatic Data Processing Inc	US0530151036	RWD	RWH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

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		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
State Street Corp	US8574771031	TRD	TRH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
PNC Financial Services Group Inc	US6934751057	FSD	FSH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Praxair Inc	US74005P1049	XPD	XPB	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Anadarko Petroleum Corp	US0325111070	AMD	AMH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Duke Energy Corp	US26441C1053	DXD	DXH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Illinois Tool Works Inc	US4523081093	LXD	LXH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
CBS Corp	US1248572026	CXD	CXH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
XTO Energy Inc	US98385X1063	XMD	XMH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
BB&T Corp	US0549371070	BTD	BTH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Public Service Enterprise Group Inc	US7445731067	MXD	MXH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Regions Financial Corp	US7591EP1005	RSD	RSH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Johnson Controls Inc	US4783661071	JSD	JSH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Archer-Daniels-Midland Co	US0394831020	DZD	DZH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Nike Inc	US6541061031	NKD	NKH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Tyco International Ltd	BMG9143X2082	TYD	TYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Franklin Resources Inc	US3546131018	FUD	FUH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Entergy Corp	US29364G1031	EYD	EYH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
SYSCO Corp	US8718291078	YSD	YSH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

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		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Newmont Mining Corp	US6516391066	NZD	NZH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

RELEVANT STOCK EXCHANGE: NASDAQ

Company	ISIN Code	TRS Code		Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Time trading ceases on Last Trading Day ("LTD")	Reference Day	Relevant Reference Price	Settlement Day ¹	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Paccar Inc	US6937181088	PSD	PSH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Applied Materials Inc	US0382221051	RID	RIH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Costco Wholesale Corp	US22160K1051	CWD	CWH	USD	USD	0.001	0.001	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD