

LONDON NOTICE No. 2821

ISSUE DATE: 7 December 2006
EFFECTIVE DATE: 14 December 2006

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

**INTRODUCTION WITHIN BCLEAR OF UNIVERSAL STOCK FUTURES CONTRACTS
BASED ON U.S. SECURITIES**

REVISED TRS CODES

Executive Summary

This Notice provides members with details of revised TRS codes in respect of new Universal Stock Futures Contracts based on U.S. securities.

1. London Notice No. 2818, issued on 24 November 2006, informed members of the Exchange's intention to introduce standard and flexible Universal Stock Futures Contracts based on U.S. securities within Bclear.
2. This Notice informs members of changes to the TRS codes for certain flexible Universal Stock Futures Contracts based on U.S. securities which were described in London Notice No. 2818. Details of the revised TRS codes can be found in the Attachment to this Notice.
3. In addition, members are advised that the Exchange will not be introducing flexible Universal Stock Futures Contracts based on Lucent Technologies Inc shares following the company's takeover by Alcatel SA on 1 December 2006.

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 market

All times are London times.

RELEVANT STOCK EXCHANGE: NASDAQ STOCK MARKET

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 ¹	
		Cash Settlement	Physical Delivery								Cash Settlement	Physical Delivery
Cisco Systems Inc	US17275R1023	ZLY	ZLZ	USD	USD	0.01	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD

RELEVANT STOCK EXCHANGE: NEW YORK STOCK EXCHANGE

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 ¹	
		Cash Settlement	Physical Delivery								Cash Settlement	Physical Delivery
Caterpillar Inc	US1491231015	ZKY	ZKZ	USD	USD	0.01	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Hewlett-Packard Company	US4282361033	ZVY	ZVZ	USD	USD	0.01	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD
Time Warner Inc	US8873171057	ZTY	ZTZ	USD	USD	0.01	100	14:30	LTD	Official Opening Price	Market day immediately following LTD	Fourth Business Day after LTD