

## **LONDON NOTICE No. 3012**

ISSUE DATE: 25 March 2008  
EFFECTIVE DATE: 2 April 2008

**UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)  
(EXCHANGE CONTRACT NO. 66F)**

**INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FUTURES CONTRACTS**

**Executive Summary**

This Notice informs Members of the Exchange's intention to introduce additional futures contracts within Bclear with effect from Wednesday 2 April 2008.

1. This Notice informs Members of the Exchange's intention to introduce additional futures contracts within Bclear.
2. On and from Wednesday 2 April 2008, additional flexible Universal Stock Futures Contracts will be made available under the terms of Exchange Contract No. 66F on the company shares set out in the Attachment to this Notice.
3. An updated List of Contract Details in respect of Exchange Contract No. 66F will be made available in the London Market Handbook on the Liffe website: [www.nyseeuronext.com/londonhandbook](http://www.nyseeuronext.com/londonhandbook).
4. Members should note that currently U.S. persons are not permitted to engage in transactions which are confirmed via Bclear.
5. Additional information can be found on the Liffe website at the following address: [www.nyseeuronext.com/bclear/contracts](http://www.nyseeuronext.com/bclear/contracts).

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

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

Web site: [www.euronext.com/derivatives](http://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.

**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO. 66F  
UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)**

KEY:

<sup>1</sup> 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

<sup>2</sup> GBX = pence.

All times are London times.

**RELEVANT STOCK EXCHANGE: BORSA ITALIANA**

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 <sup>1</sup>	
		Cash Settlement	Physical Delivery									Cash Settlement	Physical Delivery
Autogrill SPA	IT0001137345	QID	QIH	EUR	EUR	0.0001	0.0001	1000	17:30	Business day immediately following LTD	Opening auction price determined by Borsa Italiana on the Reference Day, or, should the market open without an opening auction price being so determined, a LIFFE calculated volume weighted average price of trades during the first ten minutes of trading on that day	Market day immediately following the Reference Day	Fourth Business Day after the Reference Day
Buzzi Unicem SPA	IT0001347308	QKD	QKH	EUR	EUR	0.0001	0.0001	1000	17:30	Business day immediately following LTD	Opening auction price determined by Borsa Italiana on the Reference Day, or, should the market open without an opening auction price being so determined, a LIFFE calculated volume weighted average price of trades during the first ten minutes of trading on that day	Market day immediately following the Reference Day	Fourth Business Day after the Reference Day
Fondiaria-SAI SPA (Savings)	IT0001463089	QHD	QHH	EUR	EUR	0.0001	0.0001	1000	17:30	Business day immediately following LTD	Opening auction price determined by Borsa Italiana on the Reference Day, or, should the market open without an opening auction price being so determined, a LIFFE calculated volume weighted average price of trades during the first ten minutes of trading on that day	Market day immediately following the Reference Day	Fourth Business Day after the Reference Day
Italcementi SPA (Savings)	IT0001465167	QLD	QLH	EUR	EUR	0.0001	0.0001	1000	17:30	Business day immediately following LTD	Opening auction price determined by Borsa Italiana on the Reference Day, or, should the market open without an opening auction price being so determined, a LIFFE calculated volume weighted average price of trades during the first ten minutes of trading on that day	Market day immediately following the Reference Day	Fourth Business Day after the Reference Day
Tod's SPA	IT0003007728	QJD	QJH	EUR	EUR	0.0001	0.0001	1000	17:30	Business day immediately following LTD	Opening auction price determined by Borsa Italiana on the Reference Day, or, should the market open without an opening auction price being so determined, a LIFFE calculated volume weighted average price of trades during the first ten minutes of trading on that day	Market day immediately following the Reference Day	Fourth Business Day after the Reference Day