



## LONDON NOTICE No. 2882

ISSUE DATE: 19 April 2007

EFFECTIVE DATE: 26 April 2007

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

### INTRODUCTION OF ADDITIONAL FUTURES CONTRACTS WITHIN BCLEAR

#### Executive Summary

This Notice informs members of the Exchange's intention to introduce additional futures contracts within Bclear with effect from Thursday 26 April 2007.

#### 1. Introduction

- 1.1 This Notice informs members of the Exchange's intention to introduce additional futures contracts within Bclear on the following shares listed on Borsa Italiana:

Azimut Holding SpA  
Benetton Group SpA  
Beni Stabili SpA  
Davide Campari – Milano SpA  
Piccolo Credito Valtellinese Scarl  
Pirelli & Co Real Estate SpA  
Sogefi SpA

#### 2. Additions to the List of Contract Details

- 2.1 On and from Thursday 26 April 2007, 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.
- 2.2 An updated List of Contract Details in respect of Exchange Contract No. 66F will be made available on the Euronext website ([www.euronext.com](http://www.euronext.com)) and in the London Market Handbook ([www.euronext.com /londonhandbook](http://www.euronext.com/londonhandbook)) in due course.

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

**Euronext NV, PO Box 19163, 1000 GD Amsterdam, The Netherlands**

**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 Euronext website at the following address: [www.euronext.com/bclear/contracts](http://www.euronext.com/bclear/contracts).

**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 pending approval by the relevant U.S. regulatory authorities. The Exchange will advise members in due course if and when such approval is granted.

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)

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

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.  
All times are London times.

**RELEVANT STOCK EXCHANGE: BORSA ITALIANA<sup>1</sup>**

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
Azimut Holding SpA	IT0003261697	AZD	AZH	EUR	EUR	0.0001	0.0001	1000	17:00	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
Benetton Group SpA	IT0003106777	BED	BEH	EUR	EUR	0.0001	0.0001	1000	17:00	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
Beni Stabili SpA	IT0001389631	BZD	BZH	EUR	EUR	0.0001	0.0001	1000	17:00	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
Davide Campari – Milano SpA	IT0003849244	DAD	DAH	EUR	EUR	0.0001	0.0001	1000	17:00	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
Piccolo Credito Valtellinese Scarl	IT0000064516	PID	PIH	EUR	EUR	0.0001	0.0001	1000	17:00	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
Pirelli & Co Real Estate SpA	IT0003270615	PRD	PRH	EUR	EUR	0.0001	0.0001	1000	17:00	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
Sogefi SpA	IT0000076536	SFD	SFH	EUR	EUR	0.0001	0.0001	1000	17:00	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