



## LONDON NOTICE No. 2896

ISSUE DATE: 31 May 2007  
EFFECTIVE DATE: 14 June 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 14 June 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:

- AEM SpA
- Gemina SpA

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

2.1 On and from Thursday 14 June 2007, additional flexible Universal Stock Futures Contracts will be made available under the terms of Exchange Contract No. 66F on the shares of AEM SpA and Gemina SpA.

2.2 The necessary additions to the List of Contract Details in respect of Exchange Contract No. 66F are set out in the Attachment to this Notice. An updated List of Contract Details 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.

#### 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).

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**

**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:

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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:

<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**

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
AEM SpA	IT0001233417	ASD	ASH	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
Gemina SpA	IT0001480323	GED	GEH	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