



## LONDON NOTICE No. 2871

ISSUE DATE: 3 April 2007  
EFFECTIVE DATE: 16 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 Monday 16 April 2007.

#### 1. Introduction

- 1.1 This Notice informs members of the Exchange's intention to introduce additional futures contracts in Bclear based on shares listed on Euronext Lisbon.
- 1.2 As a result, Bclear will offer flexible Universal Stock Futures Contracts based on all of the constituent stocks of the PSI 20 Index.

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

- 2.1 On and from Monday 16 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.

#### 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:

Equity Product Management

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**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F  
UNIVERSAL STOCK FUTURES CONTRACT BASED ON PORTUGUESE SECURITIES  
(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: Euronext Lisbon

Company	ISIN Code	TRS Code		Underlying Currency	Relevant Currency	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
Altri SGPS	PTALT0AE0002	ALD	ALH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Cimpor SGPS	PTCPR0AM0003	CID	CIH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Cofina SGPS	PTCFN0AE0003	COD	COH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Impresa SGPS	PTIPR0AM0000	IPD	IPH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Jeronimo Martins SGPS	PTJMT0AE0001	JMD	JMH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Mota Engil SGPS	PTMEN0AE0005	EGD	EGH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Novabase SGPS	PTNBA0AM0006	NBD	NBH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Portucel	PTPTI0AM0006	PCD	PCH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
PT Multimedia	PTPTM0AM0008	PTD	PTH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Semapa	PTSEM0AM0004	SED	SEH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Sonae Industria SGPS	PTS3P0AE0009	SOD	SOH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
SONAECOM SGPS	PTSNC0AE0006	SAD	SAH	EUR	EUR	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD