

## **LONDON NOTICE No. 2935**

ISSUE DATE: 12 September 2007  
EFFECTIVE DATE 13 September 2007

### **UNIVERSAL STOCK FUTURES CONTRACT PHYSICAL DELIVERY AND CASH SETTLED 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 four additional Universal Stock Futures Contracts on the shares of Irish companies within Bclear with effect from Thursday 13 September 2007.

#### **1. Introduction**

1.1 This Notice informs members of the Exchange's intention to introduce new cash-settled euro-denominated flexible Universal Stock Futures Contracts within Bclear. They are based on the shares of Irish companies which are made available for trading on the London Stock Exchange.

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

2.1 On and from Thursday 13 September 2007, additional flexible Universal Stock Futures Contracts based on the shares set out in the Attachment to this Notice will be made available under the terms of Exchange Contract No. 66F.

2.2 An updated List of Contract Details in respect of Exchange Contract No. 66F will be made available on the Liffe 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 Liffe 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 ("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.

**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.

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: LONDON STOCK EXCHANGE**

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
Bank of Ireland	IE0030606259	BRD	N/A	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Anglo Irish PLC	IE00B010DT83	GLD	N/A	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Ryanair Holdings plc	IE0001827041	RPD	N/A	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD
Allied Irish Banks plc	IE0002424939	ABD	N/A	EUR	EUR	0.0001	0.0001	100	16:30	LTD	Official Closing Price	Market day immediately following LTD	Fourth Business Day after LTD