

**LONDON NOTICE No. 3201**

ISSUE DATE: 13 October 2009  
EFFECTIVE DATE: 14 October 2009

**OPTION CONTRACT ON EQUITY RELATED SECURITIES  
(EXCHANGE CONTRACT NO. 201F)****PHYSICAL DELIVERY EQUITY OPTIONS BASED ON ITALIAN STOCKS – REFERENCE  
PRICE USED FOR AUTOMATIC EXERCISE****Executive Summary**

This Notice informs Members that, on and from 14 October 2009, the reference price used within the automatic exercise facility for physically delivered Equity Options based on Italian stocks shall be Borsa Italiana's "Reference price".

1. This Notice informs Members that, on and from 14 October 2009, the reference price used within the automatic exercise facility for physically delivered Equity Options based on Italian stocks shall be changed from the "Official price" established by Borsa Italiana to Borsa Italiana's "Reference price", which is usually established via a closing auction, subject to certain conditions outlined by Borsa Italiana.
2. The Attachment to this Notice sets out the necessary amendments to the List of Contract Details in respect of Exchange Contract No. 201F in order to reflect the adoption of Borsa Italiana's Reference price for the purposes of automatic exercise. In making these amendments, the Exchange has taken the opportunity to distinguish more clearly between the document's description of the Expiry Reference Price for cash settled options (which is the basis for the EDSP of those contracts) and the reference price for automatic exercise with respect to physical delivery options. No amendments to the main body of the Contract Terms for Exchange Contract No. 201F are necessary.
3. Members are reminded that, where they opt to utilise the automatic exercise facility in respect of a given expiry, it is the Member's responsibility to review the reference price published by the Exchange in the context of the Member's exercise intentions, particularly where the options in question are around-the-money. If the reference price published by the Exchange and the default tick size setting for automatic exercise would not support the Member's exercise intentions, then the Member can manually enter exercise or abandon instructions within CPS up until the exercise deadline.

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

The **Euronext Derivatives Markets** 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. Further details in respect of the operation of the option exercise facility can be found on the NYSE Euronext website at [www.nyx.com/nyseliffeclearing](http://www.nyx.com/nyseliffeclearing).

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

NYSE Liffe Clearing	+44 (0)20 7379 2656	nyseliffeclearing@nyx.com
Equity product Management	+44 (0)20 7379 2200	equities@liffe.com

(Additions are underlined, deletions are ~~struck through~~)

Attachment to London Notice No. 3201

**LIST OF CONTRACT DETAILS AND OTHER RELEVANT INFORMATION IN RESPECT OF EXCHANGE CONTRACT NO 201F  
OPTION CONTRACT ON EQUITY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS**

All times are London times

**KEY:** **AMR** American Style Exercise **CSH** Cash Settled contracts  
**EUR** European Style Exercise **PHY** Physical Delivery contracts

Relevant Stock Exchange	Company	ISIN Code	TRS Code				Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Last trading day		Time trading ceases on the Last Trading Day	Reference Day	Daily Reference Price	Expiry Reference Price CSH	Expiry Reference Price PHY	Settlement Day*			
			AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY						CSH	PHY				Cash Settled Contracts-Expiry Reference Price	Physical-Delivery-Contracts-Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Borsa Italiana	A2A SpA	IT0001233417	n/a	ASO	ASB	ASV	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Assicurazioni Generali SpA	IT0000062072	n/a	GXQ	GXJ	GXX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Atlantia SpA	IT0003506190	n/a	AUQ	AUJ	AUX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Banca Monte dei Paschi Siena	IT0001334587	n/a	EVQ	EVJ	EVX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Banco Popolare di Milano Scarl	IT0000064482	n/a	UWQ	UWJ	UWX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Banco Popolare Scarl	IT0004231566	n/a	FHQ	FHJ	FHX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Bulgari SpA	IT0001119087	n/a	UVQ	UVJ	UVX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

\*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.

**LIST OF CONTRACT DETAILS AND OTHER RELEVANT INFORMATION IN RESPECT OF EXCHANGE CONTRACT NO 201F  
OPTION CONTRACT ON EQUITY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUNDS**

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**KEY:**      **AMR** American Style Exercise      **CSH** Cash Settled contracts  
**EUR** European Style Exercise              **PHY** Physical Delivery contracts

Relevant Stock Exchange	Company	ISIN Code	TRS Code				Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Last trading day		Time trading ceases on the Last Trading Day	Reference Day	Daily Reference Price	Expiry-Reference-Price CSH	Expiry-Reference-Price-PHY	Settlement Day*			
			AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY						CSH	PHY				Cash Settled Contracts-Expiry Reference Price	Physical-Delivery-Contracts-Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Borsa Italiana	Enel SpA	IT0003128367	n/a	ECQ	ECJ	ECX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	ENI SpA	IT0003132476	n/a	ENQ	ENJ	ENX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Fiat SpA	IT0001976403	n/a	FXQ	FXJ	FXX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Finmeccanica SpA	IT0003856405	n/a	FNQ	FNJ	FNX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Fondiarisa -Sai SpA	IT0001463071	n/a	JYQ	JYJ	JYX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Geox SpA	IT0003697080	n/a	MXT	MXC	MXN	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Intesa Sanpaolo SpA	IT0000072618	n/a	BIQ	BIJ	BIX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

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Relevant Stock Exchange	Company	ISIN Code	TRS Code				Underlying Currency	Relevant Currency	Minimum Price Fluctuation	Minimum EDSP Price Increment	Lot Size (number of shares)	Last trading day		Time trading ceases on the Last Trading Day	Reference Day	Daily Reference Price	Expiry-Reference-Price CSH	Expiry-Reference-Price-PHY	Settlement Day*			
			AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY						CSH	PHY				Cash Settled Contracts-Expiry Reference Price	Physical-Delivery-Contracts-Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Borsa Italiana	Italcementi SpA	IT0001465159	n/a	YWQ	YWJ	YWX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Lottomatica SpA	IT0003990402	n/a	KKQ	KKJ	KKX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Luxtistica Group SpA	IT0001479374	n/a	LUQ	LUJ	LUX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Mediaset SpA	IT0001063210	n/a	MHQ	MHJ	MHX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Mediobanca SpA	IT0000062957	n/a	MBQ	MBJ	MCX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Mediolanum SpA	IT0001279501	n/a	MKQ	MKJ	MKX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Mondadori (Arnoldo) Editore SpA	IT0001469383	n/a	KOQ	KOJ	KOV	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

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			AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY						CSH	PHY				Cash Settled Contracts-Expiry Reference Price	Physical-Delivery-Contracts-Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Borsa Italiana	Parmalat SpA	IT0003826473	n/a	WNQ	WNJ	WNX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Pirelli & C SpA	IT0000072725	n/a	PCQ	PCJ	PCX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Prysmian SpA	IT0004176001	n/a	MZT	MZC	MZN	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Saipem SpA	IT0000068525	n/a	WYQ	WYJ	WYX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Seat Pagine Gialle SpA	IT0004458094	n/a	TXQ	TXJ	TXX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Snam Rete Gas SpA	IT0003153415	n/a	CXQ	CXJ	CXX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	STMicroelectronics NV	NL0000226223	n/a	ARQ	ARJ	ARX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

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			AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY						CSH	PHY				Cash Settled Contracts-Expiry Reference Price	Physical-Delivery-Contracts-Reference Price used in the Automatic Exercise Facility	AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
Borsa Italiana	Telecom Italia SpA	IT0003497168	n/a	TJQ	TJJ	TJX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Telecom Italia SpA (Savings)	IT0003497176	n/a	TNQ	TNJ	TNX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Tenaris SA	LU0156801721	n/a	XUQ	XUJ	XUX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Terna SpA	IT0003242622	n/a	XVQ	XVJ	XVX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Unicredit SpA	IT0000064854	n/a	UCQ	UCJ	UCX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Borsa Italiana	Unione Di Banche Italiane Scrl	IT0003487029	n/a	FRQ	FRJ	FRX	EUR	EUR	0,0001	0,0001	1000	Business day before Expiry Day	Expiry Day	16:30	Expiry Day	Official-Closing-Price n/a	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	Official-Closing-Price Reference price as determined by Borsa Italiana	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

\*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.