

**LONDON NOTICE No. 3122**

ISSUE DATE: 19 February 2009  
EFFECTIVE DATE: 20 February 2009

**OPTION CONTRACT ON EQUITY RELATED SECURITIES  
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE  
TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 201F)**

**EQUITY RELATED SECURITIES CONTRACT  
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE  
TRADED FUND SHARES) (EXCHANGE CONTRACT NO. 211)**

**UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS) (EXCHANGE  
CONTRACT NO. 66F)**

**INTRODUCTION WITHIN BCLEAR OF ADDITIONAL FUTURES AND OPTION  
CONTRACTS**

**Executive Summary**

This Notice informs Members of the Exchange's intention to introduce additional futures and option contracts within Bclear with effect from Friday 20 January 2009.

**1. Introduction**

1.1 This Notice informs Members of the Exchange's intention to introduce additional futures and option contracts within Bclear.

**2. Additions to the Lists of Contract Details**

2.1 On and from Friday 20 February 2009:

- (a) additional flexible Equity Option Contracts will be made available under the terms of Exchange Contract No. 201F on the company shares that are set out in Attachment 1 to this Notice. In addition, for the purposes of Stock Contingent Trades, further Equity Shares Contracts will be made available under the terms of Exchange Contract No. 211 on the company shares set out in Attachment 2 to this Notice; and

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.

- (b) 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 Attachment 3 to this Notice.
- 2.2 Updated Lists of Contract Details in respect of Exchange Contracts No. 201F, No. 211 and No. 66F will be made available in the London Market Handbook on the NYSE Euronext website ([www.nyx.com/londonhandbook](http://www.nyx.com/londonhandbook)).

**3. U.S. Regulatory Position**

- 3.1 Members should note that currently U.S. persons are not permitted to engage in transactions which are confirmed via Bclear, with the exception of specified options based on UK shares and the FTSE 100 Index. For further information please see London Notice No. 3069, issued on 4 September 2008.

**4. Additional Information**

- 4.1 Additional information can be found on the NYSE Euronext website at the following address: [www.nyx.com/bclear](http://www.nyx.com/bclear).

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

Equity Derivatives Product Management      + 44 (0)20 7379 2200      [equities@nyx.com](mailto:equities@nyx.com)

**ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 201F  
OPTION CONTRACT ON EQUITY RELATED SECURITIES  
(INCLUDING COMPANY SHARES, DEPOSITARY RECEIPTS AND EXCHANGE TRADED FUND SHARES)  
AMERICAN-STYLE AND EUROPEAN-STYLE EXERCISE  
PHYSICAL DELIVERY AND CASH SETTLED CONTRACTS**

Attachment 1 to London Notice No. 3122

Effective 20 February

**KEY:**

\* 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.

AMR American Style Exercise

EUR European Style Exercise

CSH Cash Settled contracts

PHY Physical Delivery contracts

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)	Last trading day for Cash Settled Contracts	Last trading day for Physically Settled Contracts	Time trading ceases on the Last trading day	Reference Day	Daily Reference Price	Expiry Reference Price for Physically Settled Contracts	Expiry Reference Price for Cash Settled Contracts	Settlement Day*			
		AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY													AMR/CSH	AMR/PHY	EUR/CSH	EUR/PHY
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	Official Closing Price	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.	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day
Prismian 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	Official Closing Price	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.	n/a	Fourth Business Day after Expiry Day	Market day immediately following the Reference Day	Fourth Business Day after Expiry Day

**Additions to the List of company shares that may be the subject of a Stock Contingent Trade in respect of Exchange Contract No. 211**

<b>Company</b>	<b>Share</b>	<b>Relevant Stock Exchange</b>	<b>Settlement Day</b>	<b>Minimum Price Fluctuation</b>
Geox SpA	IT0003697080	BORSA ITALIANA	Third business day after trade date	€0.0001
Prysmian SpA	IT0004176001	BORSA ITALIANA	Third business day after trade date	€0.0001

ADDITIONS TO THE LIST OF CONTRACT DETAILS IN RESPECT OF EXCHANGE CONTRACT NO 66F  
UNIVERSAL STOCK FUTURES CONTRACT  
(BASED ON COMPANY SHARES AND DEPOSITARY RECEIPTS)  
(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
Amplifon SpA	IT0004056880	MVF	MVK	EUR	EUR	0.0001	0.0001	1000	17:30	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
Cofide SpA	IT0000070786	MWF	MWK	EUR	EUR	0.0001	0.0001	1000	17:30	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
Edison SpA	IT0003152417	NCF	NCK	EUR	EUR	0.0001	0.0001	1000	17:30	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
Geox SpA	IT0003697080	MXF	MXK	EUR	EUR	0.0001	0.0001	1000	17:30	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

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
Iride SpA	IT0003027817	MYF	MYK	EUR	EUR	0,0001	0,0001	1000	17:30	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
Prysmian SpA	IT0004176001	MZF	MZK	EUR	EUR	0,0001	0,0001	1000	17:30	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
Risanamento SpA	IT0001402269	NAF	NAK	EUR	EUR	0,0001	0,0001	1000	17:30	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
Safilo Group SpA	IT0003430813	NBF	NBK	EUR	EUR	0,0001	0,0001	1000	17:30	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