

LONDON NOTICE No. 3211

ISSUE DATE: 26 October 2009
EFFECTIVE DATE: 1 December 2009

THREE MONTH SWISS FRANC (EUROSWISS) INTEREST RATE FUTURES CONTRACT LIQUIDITY PROVIDER SCHEME FOR INDIVIDUALS

Executive Summary

This Notice provides Members with revised information concerning the fee structure in relation to the recently announced Euroswiss Liquidity Provider Scheme.

1. London Notice No. 3208, issued on 23 October 2009, informed Members of three new Liquidity Provider Schemes for individuals in the Three Month Euro (EURIBOR), Three Month Sterling (Short Sterling) and Three Month Swiss Franc (Euroswiss) Interest Rate Futures Contracts. On 1 December 2009, the new Schemes will replace the existing Liquidity Provider Schemes for individuals in these STIR Futures Contracts.
2. This Notice provides Members with revised information in respect of the fee structure in "Front Red" delivery months of the Euroswiss Liquidity Provider Scheme. A revised table is contained in the Attachment to this Notice.

For further information in relation to this Notice, Members should contact their Account Manager or:

Fixed Income Derivatives

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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.

Euroswiss Futures – Net Exchange transaction fees for an individual trader registered as a Euroswiss Liquidity Provider (“LP”).

WHITE DELIVERY MONTHS	
Quarters 1 to 4	
Monthly Volume	Fee per lot per side
0-2,000	25p
2,001-20,000	15p
20,001-40,000	12p
> 40,000	9p

FRONT RED DELIVERY MONTHS	
Quarters 5 & 6	
Monthly Volume	Fee per lot per side
0-400	22p
401-6,000	15p
6,001-9,000	12p
> 9,000	9p

BACK RED DELIVERY MONTHS	
Quarters 7 & 8	
Monthly Volume	Fee per lot per side
0-400	15p
401-6,000	13p
6,001-9,000	9p
> 9,000	6p

Note: Under the Euroswiss LP Scheme the net Exchange transaction fee for “green” delivery months (quarters 9 to 12) is zero.

The average transaction fees per lot for an Individual LP trading Euroswiss Futures are shown below:

WHITE DELIVERY MONTHS	
Monthly Volume	Average Fee
2,500	23p
3,330	21p
4,000	20p
5,000	19p
6,670	18p
10,010	17p
20,000	16p
26,700	15p
40,000	14p
50,000	13p

FRONT RED DELIVERY MONTHS	
Monthly Volume	Average Fee
700	19p
933	18p
1,400	17p
2,790	16p
6,940	15p
9,560	14p
11,950	13p
15,910	12p

BACK RED DELIVERY MONTHS	
Monthly Volume	Average Fee
797	14p
6,193	13p
8,255	12p
10,350	11p
12,935	10p
17,240	9p
25,840	8p