

LONDON NOTICE No. 3290

ISSUE DATE: 7 June 2010
EFFECTIVE DATE: 7 June 2010

**UNIVERSAL STOCK FUTURES CONTRACT
(EXCHANGE CONTRACT NO. 56)****EXTENSION OF FEE CAPS FOR UNIVERSAL STOCK FUTURES CONTRACTS BASED
ON SHARES LISTED ON BORSA ITALIANA TO INCLUDE BLOCK TRADES****Executive Summary**

This Notice informs Members of the extension of trading and clearing fee caps to include Block Trades transacted in those Universal Stock Futures Contracts that are based on shares listed on Borsa Italiana, effective from 1 June 2010 until 31 December 2010 inclusive.

1. London Notice No. 3282, issued on 28 April 2010, informed Members of the introduction of trading and clearing fee caps ("fee caps") for those Universal Stock Futures Contracts which are available for trading in the NYSE Liffe Central Order Book that are based on shares listed on Borsa Italiana ("Italian USFs"). The fee caps came into effect from Tuesday 4 May 2010 and will be in place until Friday 31 December 2010 inclusive, but were not applied to Block Trades transacted in Italian USFs.
2. This Notice informs Members that, effective Tuesday 1 June 2010, until close of business on Friday 31 December 2010, the fee caps will also be applied to Block Trades transacted in Italian USFs.
3. Members are reminded of the details of the fee caps which from Tuesday 1 June 2010 will also apply to Block Trades transacted in Italian USFs:

		Fee Caps	
Trading fee (per lot per side)	Clearing fee (per lot per side)	Trading fee	Clearing fee
€0.35	€0.05	€160	€40

4. For the avoidance of doubt, the fee caps will be calculated per transaction. For transactions with multiple legs, each leg will be treated as a separate transaction for the purposes of applying the fee caps.

Web site: 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.

5. The fee caps shall be effected by way of rebates, paid to relevant Clearing Members one month in arrears.
6. Members should refer to the NYSE Euronext website (www.nyx.com/liffe) for details of all fees applicable to NYSE Liffe contracts, including fees for Universal Stock Futures Contracts reported via the Bclear Service.

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

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