

LONDON NOTICE No. 3446

ISSUE DATE: 26 May 2011

EFFECTIVE DATE: 1 June 2011

FTSE 100 INDEX CONTRACT (EXCHANGE CONTRACT NO. 29)**REDUCTION OF THE PER LOT TRADING FEE AND THE REINTRODUCTION OF FEE CAPS FOR THE FTSE 100 INDEX FUTURES CONTRACT REPORTED VIA BCLEAR****Executive Summary**

This Notice informs Members of the reduction of the per lot trading fee and the reintroduction of trading and clearing fee caps for the FTSE 100 Index Futures Contract reported via Bclear.

1. This Notice informs Members that, effective from Wednesday 1 June 2011, the Exchange has determined to:
 - (a) reduce the per lot trading fee for published and unpublished trades in FTSE 100 Index Futures reported via Bclear; and
 - (b) reintroduce trading and clearing fee caps for FTSE 100 Index Futures trades reported via Bclear.
2. Details of the new per lot fees and the applicable fee caps are provided in the Attachment to this Notice.
3. 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.
4. Members should refer to the NYSE Euronext website (www.nyx.com/liffe) for details of all fees applicable to NYSE Liffe contracts.

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

Equity Derivatives Product Management +44 (0) 20 7379 2200 equities@liffe.com

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.

Fees and fee caps for FTSE 100 Index Futures reported via Bclear

			Fee caps			
Trading fee (per lot per side)		Clearing fee (per lot per side)	Published		Non-published	
Published	Non - published		Trading fee	Clearing fee	Trading fee	Clearing fee
£0.20	£0.25	£0.03	£600	£150	£1,200	£300