

LIFFE NOTICE NO. 3855

Issue Date: 15 August 2014

Effective Date: 29 August 2014

U.S. DOLLAR SWAPNOTE[®] FUTURES CONTRACTS**REDUCTION OF BLOCK TRADE MINIMUM VOLUME THRESHOLDS****Executive Summary**

This Notice informs Members of a reduction to the Block Trade Minimum Volume Thresholds for 2, 5, 10 and 30 year U.S. Dollar Swapnote[®] Futures Contracts with effect from Friday 29 August 2014.

1. The Exchange has determined, with effect from Friday 29 August 2014, to reduce the Block Trade Minimum Volume Thresholds for the 2, 5, 10 and 30 year U.S. Dollar Swapnote[®] Futures Contracts (the "Contracts").
2. The revised Block Trade Thresholds for the Contracts from 29 August 2014 are set out in the table below:

U.S. Dollar Swapnote [®] Futures	Blocks	
	Outrights	Strategies(*)
TWO YEAR	50	50
FIVE YEAR	100	100
TEN YEAR	100	100
THIRTY YEAR	100	100

(*) Strategy threshold is defined for each leg of the strategy

3. An updated copy of Annexe 3 to the Liffe Trading Procedures will be made available in the Liffe Market Handbook on the website (www.nyx.com/liffetradingprocedures) in due course.

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

Fixed Income Derivatives

+44 (0) 20 7429 4640

rates@nyx.com