

LIFFE GENERAL NOTICE NO: 2632

ISSUE DATE: 30 March 2005

EFFECTIVE: 1 April 2005

THREE MONTH EURODOLLAR INTEREST RATE FUTURES CONTRACT

EXTENSION OF STRATEGY TRADE FEE HOLIDAY

Executive Summary

This General Notice informs members of an extension of the strategy trade fee holiday in respect of the Three Month Eurodollar Interest Rate Futures Contract.

1. LIFFE General Notice No. 2524, issued on 30 September 2004, informed members that Exchange transaction fees would not be charged on explicit strategy trade business in the Eurodollar Futures Contract from 1 October 2004 to 31 March 2005 inclusive. This General Notice informs members that the Exchange transaction fee holiday in relation to such business will be extended **until close of business on 30 December 2005**.
2. Members are reminded that clearing fees will continue to be charged by LCH.Clearnet on all Eurodollar Futures strategy business throughout this period. The standard Eurodollar Futures clearing fee is \$0.05 per side per lot, except for those members and individuals registered with the Exchange as Eurodollar Futures STIR Liquidity Providers ("SLPs") who will continue to be charged a clearing fee of \$0.03 and \$0.04 per side per lot respectively.
3. Members seeking further information in relation to this General Notice should contact Interest Rate Product Management (+ 44 (0)20 7379 2222) at Euronext.liffe.

BY ORDER OF THE BOARD

N E Carew Hunt
Market Secretary