

LONDON NOTICE No. 2867

ISSUE DATE: 29 March 2007
EFFECTIVE DATE: 1 May 2007

LONG GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 7)

REDUCTION IN EXCHANGE TRANSACTION FEE

Executive Summary

This Notice informs members of a reduction in the Exchange transaction fee for Long Gilt Futures Contracts.

1. This Notice informs members that with effect from Tuesday 1 May 2007, the Exchange transaction fee for Long Gilt Futures Contracts will be reduced from the current 25 pence per lot per side to **20 pence per lot per side**.
2. The LCH.Clearnet Limited clearing fee for Long Gilt Futures Contracts will remain unchanged at 3 pence per lot per side.

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

Interest Rate Product Management +44 (0)20 7379 2222 bonds@liffe.com

Web site: www.euronext.com/derivatives

The **Euronext Derivatives Markets ("Euronext.liffe")** include 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.

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