

LONDON NOTICE No. 3184

ISSUE DATE: 3 August 2009

EFFECTIVE DATE: 3 August 2009

OPTIONS ON LONG GILT FUTURES CONTRACT

REVISED TRANSACTION CHARGES

Executive Summary

This Notice informs Members of changes to the transaction charges applicable to Options on the Long Gilt Futures Contract.

1. Currently, the transaction charge for Options on the Long Gilt Future Contract ("Long Gilt Options") is 25 pence per lot, per side for outright business. In relation to strategy trades, a Strategy Rebate Scheme applies, whereby strategy trades are charged at one and a half times the per lot fee, irrespective of the number of legs involved in the strategy.
2. This Notice informs Members of the termination of the Strategy Rebate Scheme in Long Gilt Options, and the reduction in the standard Exchange transaction charge for Long Gilt Options from **25 pence per lot, per side to 22 pence per lot, per side**, effective from 3 August 2009. These changes will make the charging approach in respect of Long Gilt Options consistent with that already in place for Euribor and Short Sterling Options.
3. Current Subscriptions, Fees and Charges for all NYSE Liffe derivative products and services can be found on the NYSE Euronext website: www.nyse.com/feesandcharges.

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

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