

LIFFE GENERAL NOTICE NO: 2636

ISSUE DATE: 6 April 2005
EFFECTIVE: 6 April 2005

THREE MONTH EURODOLLAR INTEREST RATE FUTURES CONTRACT

STRATEGY TRADE FEE HOLIDAY

Executive Summary

This General Notice informs members of the introduction of an LCH.Clearnet clearing fee holiday on all explicit Pack and Bundle strategy business in respect of the Three Month Eurodollar Interest Rate Futures Contract.

1. LIFFE General Notice No. 2632, issued on 30 March 2005, informed members of the extension of the Exchange transaction fee holiday in relation to explicit Eurodollar Futures strategy trade business until close of business on 30 December 2005. In particular, it noted that clearing fees would continue to be charged by LCH.Clearnet on all Eurodollar Futures strategy business throughout this period.
2. This General Notice informs members that LCH.Clearnet has introduced a clearing fee holiday which will apply to all **Eurodollar Futures Pack and Bundle strategy business** until close of business on 30 December 2005. Clearing fees will continue to be charged on all other Eurodollar strategy transactions throughout this period.
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