



## 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](http://www.euronext.com/derivatives)

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