

## LONDON NOTICE No. 2841

ISSUE DATE: 2 February 2007  
EFFECTIVE DATE: 20 February 2007

### RAW SUGAR FUTURES AND OPTIONS CONTRACTS

### EXCHANGE TRANSACTION FEES AND LCH.CLEARNET LTD CLEARING FEES

### FEE HOLIDAY PERIOD

### TRADE MATCHING ALGORITHM

### MARGIN OFFSETS

#### Executive Summary

This Notice: (a) informs members of the Exchange transaction fees and LCH.Clearnet Ltd clearing fees for the Raw Sugar Futures and Options Contracts; (b) provides details of a transaction and clearing fee holiday period; (c) details the trade matching algorithm that will apply to the Raw Sugar Futures and Options Contracts; and (d) announces the margin offset applicable to holding both Raw Sugar Contracts and White Sugar Contracts.

#### 1. Introduction

- 1.1 LIFFE Notice No. 2838, issued on 24 January 2007, notified members that the Raw Sugar Futures and Options Contracts (“the Contracts”) will be made available for trading on and from Tuesday 20 February 2007 and informed members that further information relating to the introduction of the Contracts would be provided in due course.
- 1.2 This Notice provides members with the following additional information in relation to the Contracts:
- (a) the standard Exchange transaction fees and LCH.Clearnet Ltd (“the Clearing House”) clearing fees;
  - (b) details about a six month transaction and clearing fee holiday;
  - (c) the applicable trade matching algorithm; and
  - (d) the margin offset applicable to holding both Raw Sugar Contracts and White Sugar Contracts.

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

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