

LONDON NOTICE No. 3181

ISSUE DATE: 29 July 2009
EFFECTIVE DATE: 30 July 2009

NYSE LIFFE CLEARING SPAN INPUT PARAMETERS

Executive Summary

This Notice announces the SPAN input parameters for the London market of NYSE Liffe from 30 July 2009.

1. NYSE Liffe Clearing has determined the SPAN Margin Rates that shall become effective on and from 30 July 2009 for the London market of NYSE Liffe cleared through NYSE Liffe Clearing.
2. Members should note that under the arrangements between LIFFE Administration and Management ("LIFFE") and LCH.Clearnet Ltd ("LCH"), LCH determines the minimum SPAN Margin Rates for Clearing Members. Although, it is possible for LIFFE to establish higher rates, at the present time no amendments have been made to these Rates.
3. Precise details of the SPAN Margin Rates and all other SPAN input parameters will be published on the NYSE Euronext website (www.nyx.com/nyseliffeclearing/span). The web page will be updated with any amendments that shall be made from time to time. Notification will be sent when the SPAN input parameters are changed, particularly if LIFFE determines to establish higher Rates than LCH.

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

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The **Euronext Derivatives Markets** comprise 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. Euronext is part of the NYSE Euronext group.