

LIFFE NOTICE NO. 3855

Issue Date: 15 August 2014

Effective Date: 29 August 2014

U.S. DOLLAR SWAPNOTE[®] FUTURES CONTRACTS

REDUCTION OF BLOCK TRADE MINIMUM VOLUME THRESHOLDS

Executive Summary

This Notice informs Members of a reduction to the Block Trade Minimum Volume Thresholds for 2, 5, 10 and 30 year U.S. Dollar Swapnote[®] Futures Contracts with effect from Friday 29 August 2014.

- The Exchange has determined, with effect from Friday 29 August 2014, to reduce the Block Trade Minimum Volume Thresholds for the 2, 5, 10 and 30 year U.S. Dollar Swapnote[®] Futures Contracts (the "Contracts").
- The revised Block Trade Thresholds for the Contracts from 29 August 2014 are set out in the table below:

U.S. Dollar Swapnote [®] Futures	Blocks	
	Outrights	Strategies(*)
TWO YEAR	50	50
FIVE YEAR	100	100
TEN YEAR	100	100
THIRTY YEAR	100	100

(*) Strategy threshold is defined for each leg of the strategy

- An updated copy of Annexe 3 to the Liffe Trading Procedures will be made available in the Liffe Market Handbook on the website (www.nyx.com/liffetradingprocedures) in due course.

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

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