LONDON NOTICE No. 3062

ISSUE DATE: 29 July 2008
EFFECTIVE DATE: 4 August 2008

ONE MONTH EURO OVERNIGHT INDEX AVERAGE ("EONIA") INDEXED FUTURES CONTRACT (EXCHANGE CONTRACT NO. 59)

THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT (EXCHANGE CONTRACT NO. 73)

"CAP" AND "COLLAR" SETTINGS IN RESPECT OF TIME PRO-RATA TRADING ALGORITHM

Executive Summary

This Notice provides Members with updated information about "cap" and "collar" settings in respect of the Time Pro-rata trade matching algorithm for the One Month EONIA Indexed and Three Month EONIA Swap Index Contracts.

1. This Notice informs Members that the "cap" setting in the Time Pro-rata trade matching algorithm in respect of the One Month EONIA Indexed Futures Contract and the Three Month EONIA Swap Index Futures Contract (the "EONIA Contracts") will be reduced from 25 lots to five lots with effect from Monday 4 August 2008.

2. The "collar" setting for the EONIA Contracts will remain unchanged at one lot.

For further information in relation to this Notice, Members should contact their Account Manager or the following:

Fixed Income Derivatives +44 (0) 20 7379 2222 stirs@liffe.com