

LONDON NOTICE No. 2995

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EXCHANGE FOR SWAPS – AVAILABILITY OF SPECIFIC FUNCTIONALITY WITHIN LIFFE CONNECT®

Executive Summary

This Notice informs Members that given the availability of specific Exchange for Swaps (“EFS”) functionality within LIFFE CONNECT®, the use of the Against Actuals (“AA”) Facility to submit EFS transactions will cease on and from 4 February 2008.

1. London Notice No. 2903, issued on 19 June 2007, informed Members that from 25 June 2007 specific functionality within LIFFE CONNECT® was being made available to Members for the submission of EFS transactions. At that time, the Exchange also announced that, for a limited period, Members who were unable to make use of the specific EFS functionality could use the AA Facility to submit EFS business as described in London Notice No. 2886, issued on 26 April 2007.
2. As the EFS functionality has been available for over six months, the Exchange has determined that it is now appropriate to cease the use of the AA Facility for EFS business.
3. Therefore, on and from 4 February 2008 all EFS transactions must be submitted using the specific EFS functionality within LIFFE CONNECT®.

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

Robin Dand

+44 (0)20 7379 2130

robin.dand@liffe.com

Web site: www.euronext.com/derivatives

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