

LONDON NOTICE No. 3043

ISSUE DATE: 6 June 2008
EFFECTIVE DATE: 16 June 2008

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

UPDATED TRADING CALENDAR

Executive Summary

This Notice provides an update to the trading calendar issued in respect of the Three Month EONIA Swap Index Contract.

1. London Notice No. 3042, issued on 3 June 2008, provided further information about the introduction of the amended One Month EONIA Indexed Futures Contract (“One Month EONIA Contract”) and the Three Month EONIA Swap Index Futures Contract (“Three Month EONIA Swap Index Contract”). Specifically, it provided details of the trading calendar for these Contracts.
2. This Notice provides Members with an updated trading calendar for the Three Month EONIA Swap Index Contract, which is contained in the Attachment to this Notice.

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

Web site: www.euronext.com/derivatives

The **Euronext Derivatives Markets (“Liffe”)** 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.

Trading Calendar

Three Month EONIA Swap Index Contract

Delivery Month	First Trading Day	Last Trading Day
Jul-08	16-Jun-08	14-Jul-08
Aug-08	16-Jun-08	18-Aug-08
Sep-08	16-Jun-08	15-Sep-08
Oct-08	16-Jun-08	13-Oct-08
Nov-08	16-Jun-08	17-Nov-08
Dec-08	16-Jun-08	15-Dec-08
Jan-09	15-Jul-08	19-Jan-09
Feb-09	19-Aug-08	16-Feb-09
Mar-09	16-Jun-08	16-Mar-09
Apr-09	14-Oct-08	14-Apr-09 ¹
May-09	18-Nov-08	18-May-09
Jun-09	16-Jun-08	15-Jun-09
Jul-09	20-Jan-09	13-Jul-09
Aug-09	17-Feb-09	17-Aug-09
Sep-09	16-Sep-08	14-Sep-09
Oct-09	15-Apr-09	19-Oct-09
Nov-09	19-May-09	16-Nov-09
Dec-09	16-Dec-08	14-Dec-09

¹ The Last Trading Day would usually be two business days prior to the third Wednesday of the delivery month, i.e. Monday 13 April 2009. However, that day is not a business day as it falls on Easter Monday. As a result, and in accordance with the Contract Specification, the Last Trading Day shall be the business day next following such day, i.e. Tuesday 14 April 2009.