

LONDON NOTICE No. 3124

ISSUE DATE: 24 February 2009
EFFECTIVE DATE: 26 February 2009

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)****REDUCTION OF BLOCK TRADE MINIMUM VOLUME THRESHOLDS****Executive Summary**

This Notice informs Members of a reduction of the Block Trade minimum volume thresholds for the One Month EONIA Indexed Futures and the Three Month EONIA Swap Index Futures Contracts.

- Given current market conditions, the Exchange has determined that the Block Trade minimum volume thresholds for One Month EONIA Indexed Futures and Three Month EONIA Swap Index Futures Contracts shall be reduced with effect from **Thursday 26 February 2009**. The current and revised Block Trade thresholds are shown below:

CONTRACT	CONTRACT MONTH	CURRENT MINIMUM VOLUME THRESHOLD (LOTS)	REVISED MINIMUM VOLUME THRESHOLD (LOTS)
One Month EONIA Futures	Outrights in all months	500	250
	Strategies involving all months	750 in aggregate	375 in aggregate
Three Month EONIA Swap Index	Outrights in all months	500	250
	Strategies involving all months	750 in aggregate	375 in aggregate

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

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

Fixed Income Derivatives

+44 (0) 20 7379 2222

stirs@liffe.com

Web site: www.nyx.com/liffe

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.