

LONDON NOTICE No. 2950

ISSUE DATE: 19 October 2007
EFFECTIVE DATE: 29 October 2007

TRADING ARRANGEMENTS FROM 29 OCTOBER 2007 TO 2 NOVEMBER 2007 INCLUSIVE

THREE MONTH EURO (EURIBOR) INTEREST RATE FUTURES CONTRACT AND THREE MONTH EURODOLLAR INTEREST RATE FUTURES AND OPTIONS CONTRACTS

U.S. DOLLAR SWAPNOTE® FUTURES CONTRACTS

Executive Summary

This Notice informs members of changes to trading arrangements between 29 October 2007 and 2 November 2007 inclusive.

1. Introduction

- 1.1 Members will be aware that Daylight Saving Time ("DST") in the United States ends on 4 November 2007, whereas British Summer Time ("BST") and Central European Summer Time ("CEST") end on 28 October 2007. This Notice informs members of changes to the trading arrangements for certain Exchange Contracts as a result of these differences.

2. Euribor and Eurodollar Contracts

- 2.1 For the period of Monday 29 October 2007 to Friday 2 November 2007 inclusive, the Exchange has determined to amend the trading hours for the Three Month Euro (EURIBOR) Interest Rate Futures Contract and the Three Month Eurodollar Interest Rate Futures and Options Contracts such that these Contracts shall close at 20:00 hours (London time).
- 2.2 Daily settlement prices for Three Month Euro (EURIBOR) Interest Rate Futures Contracts shall continue to be established at the usual time, whilst those for the Three Month Eurodollar Interest Rate Futures and Options Contracts shall be established one hour earlier at 19:00 hours (London time). Full details of the LIFFE CONNECT® session times for these Contracts during the relevant period are contained in the Attachment to this Notice.

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.

3. U.S. Dollar Swapnote® Contracts

- 3.1 Daily settlement prices for Two Year, Five Year and Ten Year U.S. Dollar Swapnote® Futures Contracts shall be established one hour earlier at 19:00 hours (London time) for the period of Monday 29 October 2007 to Friday 2 November 2007 inclusive. Full details of the LIFFE CONNECT® session times for these Contracts during the relevant period are contained in the Attachment to this Notice.

4. Normal Session Times

- 4.1 Each of the Contracts mentioned in this Notice shall revert to its normal session times on and from 5 November 2007.

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

Interest Rate Derivatives	+44 (0)20 7379 2222	stirs@liffe.com
U.S. Office	+1 212 482 3000	us.office@liffe.com

**LIFFE CONNECT[®] Session Times in respect of
Euribor Futures, Eurodollar Futures and Options Contracts,
and US Dollar Swapnote[®] Contracts:
29 October 2007 to 2 November 2007 inclusive**

Euribor Futures (29 October to 2 November 2007)

Session Start	Pre-Open	Open	Pre-Close	Settlement	Close	Session Close
00:30	00:45	01:00	19:58	16:15	20:00	22:00

Eurodollar Futures (29 October to 2 November 2007)

Session Start	Pre-Open	Open	Pre-Close	Settlement	Close	Session Close
05:00	06:03	07:00	19:58	19:00	20:00	22:00

Eurodollar Options (including Mid-Curve) (29 October to 2 November 2007)

Session Start	Pre-Open	Open	Pre-Close	Settlement	Close	Session Close
05:00	06:03	07:02	19:58	19:00	20:00	22:00

**Two Year, Five Year and Ten Year US Dollar Swapnote[®] Futures
(29 October to 2 November 2007)**

Session Start	Pre-Open	Open	Pre-Close	Settlement	Close	Session Close
05:00	06:03	07:00	19:58	19:00	20:00	22:00