

LONDON NOTICE No. 3131

ISSUE DATE: 13 March 2009
EFFECTIVE DATE: 9 April 2009

CONTRACTS WITH A LAST TRADING DAY IN APRIL 2009

Executive Summary

This Notice informs Members that for those Contracts with a Last Trading Day that is two business days prior to the third Wednesday of April 2009, the Last Trading Day shall be Thursday 9 April 2009.

1. London Notice No. 3073, issued on 26 September 2008, advised Members of the Trading Days in 2009 and confirmed that options shall not be capable of being exercised on days on which such options are not available for trading/reporting.
2. This Notice informs Members that for those Contracts with a Last Trading Day that is two business days prior to the third Wednesday of April 2009, the Last Trading Day shall be Thursday 9 April 2009 in accordance with the relevant Contract Specification. This is because Friday 10 April 2009 (Good Friday) and Monday 13 April 2009 (Easter Monday) are not business days. For the avoidance of doubt, the affected contracts are:
 - (a) Three Month Euro (EURIBOR) Interest Rate Futures Contract;
 - (b) Option on Three Month Euro (EURIBOR) Interest Rate Futures Contract (including One Year Mid-Curve Option);
 - (c) Three Month Eurodollar Interest Rate Futures Contract;
 - (d) Option on Three Month Eurodollar Interest Rate Futures Contract (including One Year Mid-Curve Option);
 - (e) Three Month EONIA Swap Index Futures Contract; and
 - (f) Options on Euro Swapnote[®] Futures Contracts (Two Year, Five Year and Ten Year).

For further information in relation to this Notice, Members should contact their Account Manager.

Web site: www.nyx.com/liffe

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