

LONDON NOTICE No. 3059

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CHANGE TO THE 2008 CALENDAR OF TRADING DAYS FOR THE LONDON DERIVATIVES MARKET

Executive Summary

This Notice informs Members of a change to the 2008 Calendar of Trading Days for the London Derivatives Market.

1. London Notice No. 2982, issued on 21 December 2007, provided an overview of trading days in 2008. Specifically it noted that precise details of the trading hours of all London derivative contracts would be published at www.nyseeuronext.com/liffeholidays.
2. This Notice informs members that the document "Trading Days in 2008 - London Derivatives Market" at that link will be amended to reflect a change to the section entitled "Trading of Eurodollar Futures and Options Contracts and Euribor Futures Contracts on U.S. Public Holidays in 2008". Specifically, the Three Month Euro (EURIBOR) Interest Rate Futures Contract and Three Month Eurodollar Interest Rate Futures and Options Contracts will close at 21:00 hours, London time (16:00 hours, New York time) on Columbus Day, Monday 13 October 2008 and not at 18:00 hours, London time (13:00 hours, New York time) as previously published.

For further information in relation to this Notice, Members should contact their Account Manager or the following:

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