LONDON NOTICE No. 3060

ISSUE DATE: 23 July 2008
EFFECTIVE DATE: 23 July 2008

EURO SWAPNOTE® CONTRACT (EXCHANGE CONTRACT NO. 701S)

US DOLLAR SWAPNOTE® CONTRACT (EXCHANGE CONTRACT NO. 710)

LIST OF NOTIONAL CASHFLOWS FOR SEPTEMBER 2008 AND DECEMBER 2008 DELIVERY MONTHS

Executive Summary

This Notice defines the notional cashflows for the Two Year, Five Year and Ten Year Euro Swapnote® Contracts and the Two Year, Five Year and Ten Year US Dollar Swapnote® Contracts in respect of the September 2008 and December 2008 delivery months.

1. In accordance with term 3.01 of the contract terms for Exchange Contracts No. 701S and No. 710, the Exchange is required to publish, in respect of new delivery months of the Swapnote® Contracts, "Lists of Notional Cashflows" detailing the notional fixed rates, the notional principal (together referred to as the "notional cashflows") and payment dates and day count fractions in respect of notional cashflows.

2. The list of Notional Cashflows for the September 2008 and December 2008 delivery months of the Two Year, Five Year and Ten Year Euro Swapnote® Contracts form Attachments 1 and 2 to this Notice respectively, while the equivalent lists for the US Dollar Swapnote® Contracts form Attachments 3 and 4.

3. In accordance with the algorithm detailed in the contract terms, the dates of the notional cashflows are adjusted for days which are not TARGET business days (with respect to the Swapnote® Contracts) and which are not business days in both London and New York (with respect to the US Dollar Swapnote® Contracts) and the size of each notional fixed rate is adjusted to account for any additional or reduced daily accrual (N.B. the payment date is thus also adjusted, but the size of the notional principal remains unchanged). This procedure is in accordance with the swap market "modified following" business day convention.

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

Euro Swapnote® Contracts: List of Notional Cashflows

Issue Date: 23 July 2008
Delivery Month: September 2008
Last Trading Day: 15 September 2008
Effective (Delivery) Date: 17 September 2008

6.00% Two Year Euro Swapnote® September 2008			**6.00% Five Year Euro Swapnote® September 2008**			**6.00% Ten Year Euro Swapnote® September 2008**		
Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow	Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow	Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow
17-Sep-09	1.00000000	6.00000000	17-Sep-09	1.00000000	6.00000000	17-Sep-09	1.00000000	6.00000000
17-Sep-10	1.00000000	106.00000000	17-Sep-10	1.00000000	6.00000000	17-Sep-10	1.00000000	6.00000000
			19-Sep-11	1.00555556	6.03333336	19-Sep-11	1.00555556	6.03333336
			17-Sep-12	0.99444444	5.96666664	17-Sep-12	0.99444444	5.96666664
			17-Sep-13	1.00000000	106.00000000	17-Sep-13	1.00000000	6.00000000
						17-Sep-14	1.00000000	6.00000000
						17-Sep-15	1.00000000	6.00000000
						19-Sep-16	1.00555556	6.03333336
						18-Sep-17	0.99722222	5.98333332
						17-Sep-18	0.99722222	105.98333332

Notes:

All notional cashflow dates are adjusted for days which are not TARGET business days.

The day-count fraction represents the number of years from the previous notional cashflow date (or delivery day where appropriate) to the specified notional cashflow date, calculated on a 30/360 day count basis. The fraction is rounded to eight decimal places prior to being used in calculations and ensures that if a notional cashflow is deferred in order to accommodate a non-TARGET business day, the appropriate notional coupons are increased/decreased by the appropriate daily coupon accrual.

The day-count fraction is rounded to eight decimal places and is then multiplied by the notional coupon to give the notional cashflow. This is not rounded when establishing the Exchange Delivery Settlement Price (“EDSP”). For convenience, each notional cashflow quoted above is rounded to eight decimal places, albeit that this rounded number would not be used to calculate the EDSP.

Euro Swapnote® Contracts: List of Notional Cashflows

Issue Date: 23 July 2008
Delivery Month: December 2008
Last Trading Day: 15 December 2008
Effective (Delivery) Date: 17 December 2008

6.00% Two Year Euro Swapnote® December 2008			**6.00% Five Year Euro Swapnote® December 2008**			**6.00% Ten Year Euro Swapnote® December 2008**		
Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow	Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow	Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow
17-Dec-09	1.00000000	6.00000000	17-Dec-09	1.00000000	6.00000000	17-Dec-09	1.00000000	6.00000000
17-Dec-10	1.00000000	106.00000000	17-Dec-10	1.00000000	6.00000000	17-Dec-10	1.00000000	6.00000000
			19-Dec-11	1.00555556	6.03333336	19-Dec-11	1.00555556	6.03333336
			17-Dec-12	0.99444444	5.96666664	17-Dec-12	0.99444444	5.96666664
			17-Dec-13	1.00000000	106.00000000	17-Dec-13	1.00000000	6.00000000
						17-Dec-14	1.00000000	6.00000000
						17-Dec-15	1.00000000	6.00000000
						19-Dec-16	1.00555556	6.03333336
						18-Dec-17	0.99722222	5.98333332
						17-Dec-18	0.99722222	105.98333332

Notes:

All notional cashflow dates are adjusted for days which are not TARGET business days.

The day-count fraction represents the number of years from the previous notional cashflow date (or delivery day where appropriate) to the specified notional cashflow date, calculated on a 30/360 day count basis. The fraction is rounded to eight decimal places prior to being used in calculations and ensures that if a notional cashflow is deferred in order to accommodate a non-TARGET business day, the appropriate notional coupons are increased/decreased by the appropriate daily coupon accrual.

The day-count fraction is rounded to eight decimal places and is then multiplied by the notional coupon to give the notional cashflow. This is not rounded when establishing the Exchange Delivery Settlement Price ("EDSP"). For convenience, each notional cashflow quoted above is rounded to eight decimal places, albeit that this rounded number would not be used to calculate the EDSP.

US Dollar Swapnote® Contracts: List of Notional Cashflows

Issue Date: 23 July 2008
Delivery Month: September 2008
Last Trading Day: 15 September 2008
Effective (Delivery) Date: 17 September 2008

6.00% Two Year US Dollar Swapnote® September 2008			**6.00% Five Year US Dollar Swapnote® September 2008**			**6.00% Ten Year US Dollar Swapnote® September 2008**		
Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow	Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow	Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow
17-Mar-09	0.50000000	3.00000000	17-Mar-09	0.50000000	3.00000000	17-Mar-09	0.50000000	3.00000000
17-Sep-09	0.50000000	3.00000000	17-Sep-09	0.50000000	3.00000000	17-Sep-09	0.50000000	3.00000000
17-Mar-10	0.50000000	3.00000000	17-Mar-10	0.50000000	3.00000000	17-Mar-10	0.50000000	3.00000000
17-Sep-10	0.50000000	103.00000000	17-Sep-10	0.50000000	3.00000000	17-Sep-10	0.50000000	3.00000000
			17-Mar-11	0.50000000	3.00000000	17-Mar-11	0.50000000	3.00000000
			19-Sep-11	0.50555556	3.03333336	19-Sep-11	0.50555556	3.03333336
			19-Mar-12	0.50000000	3.00000000	19-Mar-12	0.50000000	3.00000000
			17-Sep-12	0.49444444	2.96666664	17-Sep-12	0.49444444	2.96666664
			18-Mar-13	0.50277778	3.01666668	18-Mar-13	0.50277778	3.01666668
			17-Sep-13	0.49722222	102.98333332	17-Sep-13	0.49722222	2.98333332
						17-Mar-14	0.50000000	3.00000000
						17-Sep-14	0.50000000	3.00000000
						17-Mar-15	0.50000000	3.00000000
						17-Sep-15	0.50000000	3.00000000
						17-Mar-16	0.50000000	3.00000000
						19-Sep-16	0.50555556	3.03333336
						17-Mar-17	0.49444444	2.96666664
						18-Sep-17	0.50277778	3.01666668
						19-Mar-18	0.50277778	3.01666668
						17-Sep-18	0.49444444	102.96666664

Notes:

All notional cash flow dates are adjusted for days which are not business days in both London and New York.
The day-count fraction represents the number of years from the previous notional cashflow date (or delivery day where appropriate) to the specified notional cashflow date, calculated on a 30/360 day count basis. The fraction is rounded to eight decimal places prior to being used in calculations and ensures that if a notional cashflow date is deferred in order to accommodate a non-business day, the appropriate notional coupons are increased/decreased by the appropriate daily coupon accrual.
The day-count fraction is rounded to eight decimal places and is then multiplied by the notional coupon to give the notional cashflow. This is not rounded when establishing the Exchange Delivery Settlement Price ("EDSP"). For convenience, each notional cashflow quoted above is rounded to eight decimal places, albeit this rounded number would not be used to calculate the EDSP.

Attachment 4 to London Notice No. 3060

US Dollar Swapnote® Contracts: List of Notional Cashflows

Issue Date: 23 July 2008
Delivery Month: December 2008
Last Trading Day: 15 December 2008
Effective (Delivery) Date: 17 December 2008

6.00% Two Year US Dollar Swapnote® December 2008			**6.00% Five Year US Dollar Swapnote® December 2008**			**6.00% Ten Year US Dollar Swapnote® December 2008**		
Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow	Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow	Cash flow Payment Date	Relevant Day Count Fraction	Notional Cashflow
17-Jun-09	0.50000000	3.00000000	17-Jun-09	0.50000000	3.00000000	17-Jun-09	0.50000000	3.00000000
17-Dec-09	0.50000000	3.00000000	17-Dec-09	0.50000000	3.00000000	17-Dec-09	0.50000000	3.00000000
17-Jun-10	0.50000000	3.00000000	17-Jun-10	0.50000000	3.00000000	17-Jun-10	0.50000000	3.00000000
17-Dec-10	0.50000000	103.00000000	17-Dec-10	0.50000000	3.00000000	17-Dec-10	0.50000000	3.00000000
			17-Jun-11	0.50000000	3.00000000	17-Jun-11	0.50000000	3.00000000
			19-Dec-11	0.50555556	3.03333336	19-Dec-11	0.50555556	3.03333336
			18-Jun-12	0.49722222	2.98333332	18-Jun-12	0.49722222	2.98333332
			17-Dec-12	0.49722222	2.98333332	17-Dec-12	0.49722222	2.98333332
			17-Jun-13	0.50000000	3.00000000	17-Jun-13	0.50000000	3.00000000
			17-Dec-13	0.50000000	103.00000000	17-Dec-13	0.50000000	3.00000000
						17-Jun-14	0.50000000	3.00000000
						17-Dec-14	0.50000000	3.00000000
						17-Jun-15	0.50000000	3.00000000
						17-Dec-15	0.50000000	3.00000000
						17-Jun-16	0.50000000	3.00000000
						19-Dec-16	0.50555556	3.03333336
						19-Jun-17	0.50000000	3.00000000
						18-Dec-17	0.49722222	2.98333332
						18-Jun-18	0.50000000	3.00000000
						17-Dec-18	0.49722222	102.98333332

Notes:

All notional cash flow dates are adjusted for days which are not business days in both London and New York.
The day-count fraction represents the number of years from the previous notional cashflow date (or delivery day where appropriate) to the specified notional cashflow date, calculated on a 30/360 day count basis. The fraction is rounded to eight decimal places prior to being used in calculations and ensures that if a notional cashflow date is deferred in order to accommodate a non-business day, the appropriate notional coupons are increased/decreased by the appropriate daily coupon accrual.
The day-count fraction is rounded to eight decimal places and is then multiplied by the notional coupon to give the notional cashflow. This is not rounded when establishing the Exchange Delivery Settlement Price ("EDSP"). For convenience, each notional cashflow quoted above is rounded to eight decimal places, albeit this rounded number would not be used to calculate the EDSP.