

LONDON NOTICE No. 3338

ISSUE DATE: 30 September 2010
EFFECTIVE DATE: 1 October 2010

THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

INTER-CONTRACT SPREAD STRATEGY BETWEEN THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT AND THREE MONTH EURO (EURIBOR) INTEREST RATE FUTURES CONTRACT

APPOINTMENT OF DESIGNATED MARKET MAKERS

Executive Summary

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in the Three Month EONIA Swap Index Futures Contract and the Inter-contract Spread Strategy between the Three Month EONIA Swap Index Futures Contract and the Three Month Euro (EURIBOR) Interest Rate Futures Contract.

1. London Info-Flash No. LO10/24, issued on 14 September 2010, provided details of the renewal of the DMM Schemes in the Three Month EONIA Swap Index Futures Contract (“EONIA DMM Scheme”) and the Inter-contract Spread Strategy between the Three Month EONIA Swap Index Futures Contract and Three Month Euro (EURIBOR) Interest Rate Futures Contract (“ICS DMM Scheme”) and invited Members and appropriate clients of Members to apply.
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of DMMs in the EONIA DMM Scheme and the ICS DMM Scheme. These DMM arrangements will be in place from 1 October 2010 until **close of business on 31 March 2011**. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
3. Details of the DMMs’ market making obligations are contained in the Attachment to this Notice.

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

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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.

DMMs will be required to meet the following obligations in the White Delivery Months (Q1 –Q4) and the Red Delivery Months (Q5 – Q8) for the period between 07:00 to 18:00 hours (London time).

Designated Market Maker Obligations in the EONIA DMM Scheme

DMM A	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Delivery Months	90%	1.5	150
Red Delivery Months	90%	1.5	150

DMM B	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Delivery Months	90%	1.5	150
Red Delivery Months	90%	1.5	150

DMM C	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Delivery Months	80%	1.5	150
Red Delivery Months	80%	1.5	150

DMM D	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Delivery Months	90%	1.5	150
Red Delivery Months	90%	1.5	150

Designated Market Maker Obligations in the ICS DMM Scheme

DMM E	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Delivery Months	90%	1.0	75
Red Delivery Months	90%	1.0	75

DMM F	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Delivery Months	80%	1.0	50
Red Delivery Months	80%	1.0	50

DMM G	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Delivery Months	90%	1.0	50
Red Delivery Months	90%	1.0	50