

LONDON NOTICE No. 3107

ISSUE DATE: 23 December 2008
EFFECTIVE DATE: 2 January 2009

ONE MONTH EONIA INDEXED FUTURES CONTRACT THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

DESIGNATED MARKET MAKER SCHEME

Executive Summary

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in the One Month EONIA Indexed Futures Contract and the Three Month EONIA Swap Index Futures Contract.

1. London Info-Flash No. LO08/28, issued on 4 December 2008, informed Members of the extension of the DMM scheme in the One Month Euro OverNight Index Average (“EONIA”) Indexed Futures Contract (“One Month EONIA Contract”) and the Three Month EONIA Swap Index Futures Contract (“Three Month EONIA Swap Index Contract”) 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 One Month EONIA Contract and the Three Month EONIA Swap Index Contract. These DMM arrangements will be in place **from 2 January 2009 until the close of business on 31 March 2009**. 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 Attachments to this Notice.
4. The Exchange remains committed to continuing to improve and develop its product portfolio and to offering its Members the most efficient and effective market place for the trading of the One Month EONIA Contract and the Three Month EONIA Swap Index Contract. Members who wish to suggest new ideas and initiatives for the future development of the Exchange’s EONIA portfolio should contact Fixed Income Derivatives Product Management at Liffe.

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

Web site: www.nyx.com/liffe

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.

DMMs in the One Month EONIA Contract

DMMs will be required to meet the obligations set out below.

‘DMM A’

Delivery Month	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Month	RFQ response for 100% of session	10.0	25
Second Month	80%	2.5	50
Third Month	80%	2.5	50

Financial Market Engineering Limited, trading through Schneider Trading Associates Limited

Delivery Month	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Second Month	80%	2.5	50
Third Month	80%	2.5	50

DMMs in the Three Month EONIA Swap Index Contract

DMMs will be required to meet the obligations set out below.

‘DMM A’

Delivery Month	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	1.5	100
Second Quarterly Month	90%	1.5	100
Third Quarterly Month	80%	2.0	100
Fourth Quarterly Month	80%	2.0	100
Serial Months	RFQ response for 100% of session	10.0	25

Financial Market Engineering Limited, trading through Schneider Trading Associates Limited

Delivery Month	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	80%	1.5	50
Second Quarterly Month	80%	2.0	50

RSJ Invest, a.s.

Delivery Month	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	1.5	50
Second Quarterly Month	90%	1.5	50
Third Quarterly Month	90%	2.0	50
Fourth Quarterly Month	90%	2.0	50