

LONDON NOTICE No. 3118

ISSUE DATE: 9 February 2009
EFFECTIVE DATE: 16 February 2009

THREE MONTH EURO (EURIBOR) INTEREST RATE FUTURES CONTRACT

THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

INTRODUCTION OF NEW LIFFE CONNECT[®] RECOGNISED STRATEGY: INTER-CONTRACT SPREAD

Executive Summary

This Notice informs Members of a new LIFFE CONNECT[®] Recognised Strategy for inter-contract spreads between the Three Month Euro (EURIBOR) Interest Rate Futures Contract and the Three Month EONIA Swap Index Futures Contract.

1. In response to customer demand the Exchange is introducing a new LIFFE CONNECT[®] Recognised Strategy for inter-contract spreads between Three Month Euro (EURIBOR) Interest Rate Futures and Three Month EONIA Swap Index Futures Contracts (“the Inter-contract Spread”). The Inter-contract Spread will be made available on and from Monday 16 February 2009.
2. The Inter-contract Spread will be set out in Annexe 2 to the Liffe Trading Procedures as follows:

Strategy	LIFFE CONNECT [®] Strategy Code	LIFFE CONNECT [®] Commodity Code	Strategy Structure
Inter-contract Spread (ICS)	Q	LFIEX	Buy (sell) 1 Euribor future, Sell (buy) 1 Eonia Swap Index future in the same contract month

3. There will be no implied functionality at the initial release of the Inter-contract Spread, although implied functionality may be made available at a later date.
4. The Inter-contract Spread strategy has been available in the LIFFE CONNECT[®] Customer Test Environment since 17 December 2008. However, customers who wish to perform

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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.

additional testing may contact Technology Partnerships on +44 207 379 2417 or technologypartnerships@nyx.com.

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

Fixed Income Derivatives	+44 (0)20 7379 2222	stirs@liffe.com
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