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EURONEXT DERIVATIVES MARKETS

LONDON NOTICE No. 3416

ISSUE DATE: 31 March 2011
EFFECTIVE DATE: 1 April 2011

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

EXTENSION OF DESIGNATED MARKET MAKER ARRANGEMENTS

Executive Summary

This Notice informs Members of the extension to the Designated Market Maker ("DMM") arrangements in the Three Month EONIA Swap Index Futures Contract and in the Inter-contract Spread Strategy between the Three Month EONIA Swap Index Futures Contract and the Three Month Euro (EURIBOR) Interest Rate Futures Contract until Friday 29 April 2011.

1. London Notice No. 3338, issued on 30 September 2010, informed Members of the appointment of a number of Designated Market Makers for the Three Month EONIA Swap Index Futures Contract ("EONIA DMM Scheme") and the Inter-contract Spread Strategy ("ICS) between the Three Month EONIA Swap Index Futures Contract and the Three Month Euro (EURIBOR®) Interest Rate Futures Contract ("ICS DMM Scheme"), from 1 October 2010 until 31 March 2011.

2. This Notice informs Members of the extension of those DMM appointments for a period of one calendar month from 1 April 2011 to 29 April 2011.

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

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