

LONDON NOTICE NO. 3662

Issue Date:

28 November 2012

Effective Date:

3 December 2012

ONE MONTH EURO OVERNIGHT INDEX AVERAGE (EONIA) INDEXED FUTURES

THREE MONTH EONIA SWAP INDEX FUTURES

EXCHANGE TRADING FEE HOLIDAY

Executive Summary

This Notice informs Members of the extension of the Exchange trading fee holiday in the One Month Euro Overnight Index Average (EONIA) Indexed Futures and the Three Month EONIA Swap Index Futures contracts from 3 December 2012 until close of business 31 May 2013.

1. London Notice No. [3604](#), issued on 25 May 2012, provided Members with details of the trading fee holiday in the One Month Euro Overnight Index Average (EONIA) Indexed Futures and the Three Month EONIA Swap Index Futures Contracts.
2. This Notice informs Members that the Exchange has determined to extend the trading fee holiday in respect of the One Month EONIA Futures and the Three Month EONIA Swap Index Futures Contracts (the "Fee Holiday") from **3 December 2012 until close of business 31 May 2013**.
3. Clearing fees and any associated cash settlement fees will continue to apply during this period.
4. The Fee Holiday will also apply to the EONIA leg in respect of any business transacted in the Inter-contract Spread strategy between Three Month EONIA Swap Index Futures and Three Month Euro (EURIBOR) Interest Rate Futures Contracts.
5. Members should note that business executed in the Three Month EONIA Swap Index Futures Contract will be excluded from the Member Liquidity Provider Programme for the duration of the Fee Holiday in order to avoid the scope for benefits to be given under two separate arrangements.

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

Fixed Income Derivatives

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