

LONDON NOTICE NO. 3723

Issue Date: 28 May 2013

Effective Date: 3 June 2013

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 renewal of an Exchange trading fee holiday in the One Month Euro Overnight Index Average (EONIA) Indexed Futures and the Three Month EONIA Swap Index Futures contracts on and from 3 June 2013 until the close of business 29 November 2013.

1. London Notice No. [3662](#), issued on 28 November 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 (the “Contracts”).
2. This Notice informs Members that the Exchange has determined to extend the trading fee holiday in respect of the Contracts (the “Fee Holiday”) from 3 June 2013 **until close of business 29 November 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.
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 and the Interest Rate Futures Contracts New Market Participant 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:

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