

LIFFE NOTICE NO. 3841

Issue Date: 23 June 2014

Effective Date: 23 June 2014

THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

SUSPENSION OF ALL DELIVERY MONTHS AND ALL RELATED INTER-CONTRACT SPREADS

Executive Summary

This Notice inform Members of the immediate suspension of all delivery months of the Three Month Eonia Swap Index Futures Contracts and all related Inter-contract Spreads between the Three Month Eonia Swap Index and Three Month Euro (EURIBOR) Futures Contracts.

1. The Euribor-EBF today has announced the discontinuation of the Eonia Swap Index as of 1 July 2014. In light of this decision by Euribor-EBF, the Exchange **has suspended all delivery months of the Three Month Eonia Swap Index Futures and all Inter-contract Spreads associated with the Three Month Eonia Swap Index Futures, with immediate effect.**

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

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