

LONDON NOTICE No. 3141

ISSUE DATE: 31 March 2009
EFFECTIVE DATE: 1 April 2009

THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

DESIGNATED MARKET MAKER SCHEME

Executive Summary

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in the Three Month EONIA Swap Index Futures Contract.

1. London Info-Flash No. LO09/06, issued on 20 February 2009, informed Members of the extension of the DMM scheme in the Three Month EONIA Swap Index Futures Contract (“Three Month EONIA Futures”) and invited Members and appropriate clients of Members to apply.
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of DMMs in Three Month EONIA Futures. These DMM arrangements will be in place **from 1 April 2009 until the close of business on 30 September 2009**. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
3. Details of the DMMs’ market making obligations are contained in the Attachment to this Notice.
4. The Exchange remains committed to continuing to improve and develop its product portfolio and to offering its Members the most efficient and effective market place for the trading of the Three Month EONIA Swap Index Contract. Members who wish to suggest new ideas and initiatives for the future development of the Exchange’s EONIA portfolio should contact Fixed Income Derivatives Product Management at NYSE Liffe.

For further information in relation to this Notice, Members should contact their Account Manager or the following:

Fixed Income Derivatives

+44 (0)20 7379 2222

stirs@liffe.com

Web site: www.nyx.com/liffe

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.

**Designated Market Maker (“DMM”) Obligations in the DMM Scheme
in Three Month EONIA Futures**

RSJ Invest, a.s.

Delivery Month	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	1.5	50
Second Quarterly Month	90%	1.5	50
Third Quarterly Month	90%	2.0	50
Fourth Quarterly Month	90%	2.0	50

‘DMM A’

Delivery Month	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	80%	1.5	50
Second Quarterly Month	80%	1.5	50
Third Quarterly Month	80%	1.5	50
Fourth Quarterly Month	80%	1.5	50

‘DMM B’

Delivery Month	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	1.5	50
	10%	1.0	50
Second Quarterly Month	90%	1.5	50
	10%	1.0	50
Third Quarterly Month	90%	1.5	50
Fourth Quarterly Month	90%	1.5	50