

## **LONDON NOTICE No. 3521**

ISSUE DATE: 26 October 2011  
EFFECTIVE DATE: 1 November 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**

### **APPOINTMENT OF DESIGNATED MARKET MAKERS**

#### **Executive Summary**

This Notice informs Members of the appointment of Designated Market Makers in the Three Month EONIA Swap Index Futures Contract and the Inter-contract Spread Strategy between Three Month EONIA Swap Index Futures Contract and the Three Month Euro (EURIBOR) Interest Rate Futures Contract.

1. London Info-Flash No. LO11/42, issued on 10 October 2011, informed Members of the renewal of the Designated Market Maker (“DMM”) Programmes in the Three Month EONIA Swap Index Futures Contract (“EONIA DMM Programme”) and the Inter-contract Spread Strategy between the Three Month EONIA Swap Index Futures Contract and Three Month Euro (EURIBOR) Interest Rate Futures Contract (“ICS DMM Programme”) 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 the Programmes. These DMM arrangements will be effective from Tuesday 1 November 2011 **until close of business on Monday 30 April 2012**. DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
3. Details of the DMMs and their market making obligations are contained in the Attachment to this Notice.

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

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**Designated Market Maker Obligations in the  
EONIA DMM Programme and the ICS DMM Programme**

The DMMs will be required to meet the following obligations for the period between 07:00 to 18:00 hours (London time).

DMM	Programme	Delivery Months	Session Presence	Spread	Size
<b>A</b>	<b>EONIA</b>	White Months (Q1 - Q4)	80%	2.5	50

DMM	Programme	Delivery Months	Session Presence	Spread	Size
<b>B</b>	<b>EONIA</b>	Red Months (Q5 - Q8)	80%	2.5	50

DMM	Programme	Delivery Months	Session Presence	Spread	Size
<b>C</b>	<b>ICS</b>	White Months (Q1 - Q4)	80%	2.0	50