

## LONDON NOTICE NO. 3604

Issue Date: 25 May 2012

Effective Date: 1 June 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 introduction 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 from 1 June 2012 until close of business 30 November 2012.

1. This Notice informs Members that the Exchange has determined to introduce a trading fee holiday in respect of the One Month EONIA Futures and the Three Month EONIA Swap Index Futures Contracts (the "Fee Holiday") from **1 June 2012 until close of business 30 November 2012**.
2. Clearing fees and any associated cash settlement fees will continue to apply during this period.
3. 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.
4. 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. In addition, the Fee Holiday supersedes the EONIA Liquidity Provider Programme.

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

Fixed Income Derivatives

+44 (0)20 7379 2222

stirs@nyx.com