

LONDON NOTICE No. 3140

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

THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

CALENDAR SPREAD DESIGNATED MARKET MAKER SCHEME

Executive Summary

This Notice informs Members of the appointment of Designated Market Makers in Calendar Spread strategies in the Three Month EONIA Swap Index Futures Contract.

1. London Info-Flash No. LO09/05, issued on 20 February 2009, informed Members of the extension of the DMM scheme in Calendar Spread strategies (the “Calendar Spread 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 the Calendar Spread DMM Scheme in Three Month EONIA Futures.
3. The Calendar Spread DMM Scheme will be in place **from 1 April 2009 until the close of business on 30 September 2009**. The DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
4. Details of the Calendar Spread DMMs and their market making obligations are contained in the Attachment to this Notice.
5. 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 Three Month EONIA Futures. 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

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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 Calendar Spread DMM Scheme in Three Month EONIA Futures**

Pi Financial, trading through The Kyte Group Limited

Calendar Spreads	Session Presence (%) (07:00 to 16:30 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 - Q2	90%	1.0	100
Q2 - Q3	90%	1.5	100
Q3 - Q4	90%	1.5	100
Q1 - Q3	90%	1.5	100
Q2 - Q4	90%	1.5	100

RSJ Invest, a.s.

Calendar Spreads	Session Presence (%) (07:00 to 16:30 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 - Q2	90%	1.5	40
Q2 - Q3	90%	1.5	50
Q3 - Q4	90%	1.5	50
Q1 - Q3	90%	2.0	25
Q1 - Q4	90%	2.5	25
Q2 - Q4	90%	2.0	25

“DMM A”

Calendar Spreads	Session Presence (%) (07:00 to 16:30 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 - Q2	80%	1.0	50
Q2 - Q3	80%	1.5	75
Q3 - Q4	80%	1.5	75
Q1 - Q3	80%	1.5	50
Q1 - Q4	80%	2.0	50
Q2 - Q4	80%	1.5	75

Financial Market Engineering Limited, trading through Schneider Trading Associates Limited

Calendar Spreads	Session Presence (%) (07:00 to 16:30 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 - Q2	90%	1.0	50
Q2 - Q3	90%	1.5	50
Q3 - Q4	90%	1.5	50
Q1 - Q3	90%	1.5	50
Q1 - Q4	90%	1.5	50
Q2 - Q4	90%	1.5	50

“DMM B”

Calendar Spreads	Session Presence (%) (07:00 to 16:30 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 - Q2	90%	1.5	50
Q2 - Q3	90%	1.5	50
Q3 - Q4	90%	1.5	50
Q1 - Q3	80%	1.5	50
Q1 - Q4	80%	2.0	50
Q2 - Q4	80%	1.5	50

OSTC Ltd., trading through The Kyte Group Limited

Calendar Spreads	Session Presence (%) (07:00 to 16:30 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 - Q2	90%	1.0	50
Q2 - Q3	90%	1.5	50
Q3 - Q4	90%	1.5	50
Q1 - Q3	90%	1.5	25
Q1 - Q4	90%	1.5	15
Q2 - Q4	90%	1.5	25