

## **LONDON NOTICE No. 3425**

ISSUE DATE: 27 April 2011  
EFFECTIVE DATE: 2 May 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 A DESIGNATED MARKET MAKER**

#### **Executive Summary**

This Notice informs Members of the appointment of a Designated Market Makers (“DMM”) 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. LO11/17, issued on 18 April 2011, provided details of the renewal of the 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 the legal agreement**, this Notice confirms the appointment of a DMM in the EONIA DMM Programme and the ICS DMM Programme. The DMM arrangements will be in place from Monday 2 May 2011 until **close of business on Monday 31 October 2011**. The DMM appointment is subject to standard contractual terms (e.g. in respect of early termination).
3. Details of the DMM’s market making obligations are contained in the Attachment to this Notice.

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

Fixed Income Derivatives

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

The DMM will be required to meet the following obligations in the White Delivery Months (Q1 –Q4) for the period between 07:00 to 18:00 hours (London time).

<b>DMM A</b>	<b>Session Presence (%)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
EONIA DMM Programme	80%	2.0	250
ICS DMM Programme	80%	2.0	250