

## **LONDON NOTICE No. 3058**

ISSUE DATE: 14 July 2008  
EFFECTIVE DATE: 15 July 2008

### **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. LO08/10, issued on 4 July 2008, invited Members to apply for Designated Market Maker ("DMM") status in Calendar Spread strategies (the "Calendar Spread DMM Scheme") in the Three Month EONIA Swap Index Futures Contract ("Three Month Eonia Futures").
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 remain in place until the close of business on 31 December 2008. 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 Contracts. 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 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.euronext.com/derivatives](http://www.euronext.com/derivatives)

The **Euronext Derivatives Markets ("Liffe")** 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**

**FCT Europe Limited, trading through Skandinaviska Enskilda Banken AB (publ)**

<b>Calendar Spreads</b>	<b>Session Presence (%) (07:00 to 16:30 hours)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
Q1 - Q2	90%	2	50
Q2 - Q3	90%	2	50
Q3 - Q4	90%	2	50

**Pi Financial, trading through The Kyte Group Limited**

<b>Calendar Spreads</b>	<b>Session Presence (%) (07:00 to 16:30 hours)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
Q1 - Q2	90%	2	50
Q2 - Q3	90%	2	50
Q3 - Q4	90%	2	50

**RSJ Invest, a.s.**

<b>Calendar Spreads</b>	<b>Session Presence (%) (07:00 to 16:30 hours)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
Q1 - Q2	90%	1.5	75
Q2 - Q3	90%	1.5	100
Q3 - Q4	90%	1.5	100
Q1 - Q3	90%	2.0	50
Q1 - Q4	90%	2.5	50
Q2 - Q4	90%	2.0	50