

## LONDON NOTICE No. 3045

ISSUE DATE: 12 June 2008

EFFECTIVE DATE: 16 June 2008

### ONE MONTH EONIA INDEXED FUTURES CONTRACT THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

#### DESIGNATED MARKET MAKER SCHEME

##### Executive Summary

This Notice informs Members of the appointment of Designated Market Makers ("DMMs") in the One Month EONIA Indexed Futures Contract and the Three Month EONIA Swap Index Futures Contract.

1. London Info-Flash No. LO08/04, issued on 15 May 2008, provided details of, and invited applications to participate in, a Designated Market Maker ("DMM") Scheme to be introduced in the amended One Month Euro OverNight Index Average ("EONIA") Indexed Futures Contract ("One Month EONIA Contract") and the new Three Month EONIA Swap Index Futures Contract ("Three Month EONIA Swap Index Contract").
2. Subject to the completion of legal agreements, this Notice confirms the appointment of DMMs in the One Month EONIA Contract and the Three Month EONIA Swap Index Contract to be made available for trading on and from Monday 16 June 2008. These DMM arrangements will remain in place until the close of business on 31 December 2008. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
3. Details of the DMMs' market making obligations are contained in the Attachments to this Notice.

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](mailto:stirs@liffe.com)

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

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**DMMs in the One Month EONIA Contract**

DMMs will be required to meet the obligations set out below. The Exchange will monitor DMM performance closely, albeit that in the initial stages of the launch DMMs will be allowed a certain degree of flexibility in meeting their maximum bid/offer spread commitments.

**‘DMM A’**

<b>Delivery Month</b>	<b>Session Presence (%)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
<b>Front Month</b>	RFQ response for 100% of session	10.0	25
<b>Second Month</b>	80%	2.5	50
<b>Third Month</b>	80%	2.5	50

**Financial Market Engineering Limited, trading through Schneider Trading Associates Limited**

<b>Delivery Month</b>	<b>Session Presence (%)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
<b>Second Month</b>	80%	2.5	50
<b>Third Month</b>	80%	2.5	50

**DMMs in the Three Month EONIA Swap Index Contract**

DMMs will be required to meet the obligations set out below. The Exchange will monitor DMM performance closely, albeit that in the initial stages of the launch DMMs will be allowed a certain degree of flexibility in meeting their maximum bid/offer spread commitments.

**‘DMM A’**

<b>Delivery Month</b>	<b>Session Presence (%)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
<b>Front Quarterly Month</b>	90%	1.5	100
<b>Second Quarterly Month</b>	90%	1.5	100
<b>Third Quarterly Month</b>	80%	2.0	100
<b>Fourth Quarterly Month</b>	80%	2.0	100
<b>Serial Months</b>	RFQ response for 100% of session	10.0	25

**Financial Market Engineering Limited, trading through Schneider Trading Associates Limited**

<b>Delivery Month</b>	<b>Session Presence (%)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
<b>Front Quarterly Month</b>	80%	1.5	50
<b>Second Quarterly Month</b>	80%	2.0	50

**RSJ Invest, a.s.**

<b>Delivery Month</b>	<b>Session Presence (%)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
<b>Front Quarterly Month</b>	90%	1.5	100
<b>Second Quarterly Month</b>	90%	1.5	100
<b>Third Quarterly Month</b>	90%	2.0	100
<b>Fourth Quarterly Month</b>	90%	2.0	100