

## **LONDON NOTICE No. 3257**

ISSUE DATE: 26 February 2010  
EFFECTIVE DATE: 1 March 2010

### **INTER-CONTRACT SPREAD STRATEGY BETWEEN THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT AND THREE MONTH EURO (EURIBOR) INTEREST RATE FUTURES CONTRACT**

#### **APPOINTMENT OF DESIGNATED MARKET MAKERS**

##### **Executive Summary**

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in the Inter-contract Spread Strategy (“ICS Strategy”) between the Three Month EONIA Swap Index Futures Contract and the Three Month Euro (EURIBOR) Interest Rate Futures Contract.

1. London Info-Flash No. LO10/02, issued on 28 January 2010, provided details of a DMM Scheme in the ICS Strategy 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 ICS Strategy. These DMM arrangements will remain in place until the close of business on **Tuesday 31 August 2010**. The appointment of the DMMs is subject to standard contractual terms (e.g. in respect of early termination).
3. Details of the DMMs, including their market making obligations, can be found in the Attachment to this Notice.

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

Fixed Income Derivatives      +44 (0)20 7379 2222      [stirs@liffe.com](mailto:stirs@liffe.com)

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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 Makers in the Inter-Contract Spread Strategy between the  
Three Month EONIA Swap Index Futures Contract and the Three Month Euro  
(EURIBOR) Interest Rate Futures Contract**

DMMs will be required to meet the following obligations for the period from 07:00 hours to 16:30 hours (London time).

**Equilibrium Solutions Ltd, trading through The Kyte Group Ltd**

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

**RSJ Invest a.s.**

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

**DMM A<sup>1</sup>**

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

**DMM B**

<b>Delivery Months</b>	<b>Session Presence (%)</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
Front Quarter	80%	1.5	100
Second Quarter	80%	1.5	100
Third Quarter	80%	1.5	100
Fourth Quarter	80%	1.5	100

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<sup>1</sup> The session time for DMM A is from 07:15 – 16:15 hours (London time).