

LONDON NOTICE No. 3129

ISSUE DATE: 12 March 2009
EFFECTIVE DATE: 17 March 2009

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

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 Euro (EURIBOR) Interest Rate Futures Contract and the Three Month EONIA Swap Index Futures Contract.

1. London Notice No. 3120, issued on 11 February 2009, provided details of a Designated Market Maker 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 **Friday 28 August 2009**. 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:

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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.

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

Pi Financial, trading through The Kyte Group Limited

Delivery Months	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarter	90%	1.0	50
Second Quarter	90%	1.0	50
Third Quarter	90%	1.5	50
Fourth Quarter	90%	1.5	50

RSJ Invest, a.s.

Delivery Months	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarter	90%	1.5	50
Second Quarter	90%	1.5	50
Third Quarter	90%	1.5	50
Fourth Quarter	90%	1.5	50

DMM A

Delivery Months	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarter	90%	1.5	100
Second Quarter	90%	1.5	100
Third Quarter	90%	1.5	100
Fourth Quarter	90%	2.0	100