

LONDON NOTICE No. 3197

ISSUE DATE: 25 September 2009
EFFECTIVE DATE: 1 October 2009

THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

DESIGNATED MARKET MAKER SCHEMES

Executive Summary

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in the Outright DMM Scheme and the Calendar Spread DMM Scheme in the Three Month EONIA Swap Index Futures Contract.

1. London Info-Flashes No. LO09/31 and No. LO09/32, issued on 4 September 2009, provided details of the renewal of the Outright DMM Scheme and the Calendar Spread DMM Scheme in the Three Month EONIA Swap Index Futures Contract (“Three Month EONIA Futures”) 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 Outright DMM Scheme and the Calendar Spread DMM Scheme in the Three Month EONIA Futures. These DMM arrangements will be in place from 1 October 2009 until the **close of business on 31 March 2010**. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
3. Details of the DMMs and their market making obligations are contained 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.

**Designated Market Maker Obligations
in the Outright DMM Scheme in Three Month EONIA Futures**

RSJ Invest, a.s.

Outrights	Session Presence (%) (07:00 to 18:00 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	2.0	100
Second Quarterly Month	90%	2.0	100
Third Quarterly Month	90%	2.5	100
Fourth Quarterly Month	90%	2.5	100

FME (trading through Schneider Trading Associates Ltd)

Outrights	Session Presence (%) (07:00 to 18:00 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	80%	2.0	150
Second Quarterly Month	80%	2.0	150
Third Quarterly Month	80%	2.5	100
Fourth Quarterly Month	80%	2.5	100

DMM A

Outrights	Session Presence (%) (07:15 to 16:15 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	80%	2.0	125
Second Quarterly Month	80%	2.0	125
Third Quarterly Month	80%	2.0	125
Fourth Quarterly Month	80%	2.0	125

DMM B

Outrights	Session Presence (%) (07:00 to 18:00 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	80%	2.0	100
Second Quarterly Month	80%	2.0	100
Third Quarterly Month	80%	2.5	100
Fourth Quarterly Month	80%	2.5	100

DMM C

Outrights	Session Presence (%) (07:00 to 18:00 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	2.0	125
Second Quarterly Month	90%	2.0	125
Third Quarterly Month	90%	2.5	125
Fourth Quarterly Month	90%	2.5	125

**Designated Market Maker Obligations
in the Calendar Spread DMM Scheme in Three Month EONIA Futures**

Equilibrium Solutions Limited, trading through The Kyte Group Limited

Calendar Spreads	Session Presence (%) (07:00 to 16:30 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 - Q2	90%	2.5	200
Q2 - Q3	90%	3.0	200
Q3 - Q4	90%	3.0	200
Q1 - Q3	90%	3.0	200
Q2 - Q4	90%	3.0	200

DMM A

Calendar Spreads	Session Presence (%) (07:15 to 16:15 hours)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 - Q2	80%	2.0	200
Q2 - Q3	80%	2.5	300
Q3 - Q4	80%	2.5	300
Q1 - Q3	80%	2.5	200
Q1 - Q4	80%	3.0	200
Q2 - Q4	80%	2.5	300