

**LONDON NOTICE No. 3319**

ISSUE DATE: 12 August 2010  
EFFECTIVE DATE: 14 September 2010

**THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT  
(EXCHANGE CONTRACT NO. 73)****INTRODUCTION OF ADDITIONAL DELIVERY MONTHS****Executive Summary**

This Notice informs Members of the introduction of additional “Red” delivery months in the Three Month EONIA Swap Index Futures Contract.

1. In response to Member demand, the Exchange has determined to introduce additional delivery months in the Three Month EONIA Swap Index Futures Contract.
2. The existing delivery months are in Quarter 1 to Quarter 4, including four serial months (“the White delivery months”). The Exchange intends to introduce additional **quarterly** delivery months in **Quarter 5 to Quarter 8 inclusive (“the Red delivery months”)**.
3. The Red delivery months will be made available for trading on and from **14 September 2010**. The initial months that will be listed are as follows:

<b>EONIA Red Delivery Months</b>	<b>Dec11, Mar12, Jun12, Sep12</b>
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4. The introduction of additional Red delivery months requires a change to the Contract Details of Exchange Contract No. 73. The necessary amendment is contained in the Attachment to this Notice.
5. The Exchange remains committed to continuing to improve and develop its STIR portfolio and to offering its Members the most efficient and effective market place for the trading of STIR contracts. Members who wish to suggest new ideas and initiatives for the future development of the Exchange’s STIR portfolio should contact Fixed Income Derivatives at NYSE Liffe.

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

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

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

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**CONTRACT DETAILS SPECIFIED BY THE BOARD FOR THE THREE MONTH EONIA SWAP  
INDEX FUTURES CONTRACT**

(Additions are shown underlined and deletions ~~struck through~~)

**Table I:**

<b>Contract</b>	<b>Three Month EONIA Swap Index</b>
<b>Known as Exchange Contract No.</b>	73
<b>Currency specified by the Board</b>	Euro €
<b>Period specified by the Board</b>	Three Months
<b>Unit of trading</b>	€1 million
<b>Delivery months</b>	All calendar months
<b>No. of delivery months available for trading<sup>1</sup></b>	<del>4</del> <u>8</u> Quarterly and 4 Serial
<b>Basis Point value<sup>2</sup></b>	€25.00 per lot
<b>Minimum price movement (Value)</b>	Half Basis Point (€12.50)
<b>Minimum EDSP Price Increment</b>	0.001%
<b>Quotation</b>	100.00 minus rate of interest
<b>Last Trading Day</b>	Two business days prior to the third Wednesday of the delivery month <sup>3</sup>
<b>Interest rate basis</b>	Actual days/360

- 1 The delivery months available for trading will be the relevant number of nearest quarterly delivery months. A new delivery month is available for trading on the business day after the Last Trading Day of a delivery month.
- 2 A one Basis Point change in price has a value equal to the Basis Point value. In respect of contracts for a three month period, this is equal to the change in gross interest on the unit of trading for one quarter of a year resulting from a 0.01% change in the interest rate i.e. Basis Point value =  $\frac{0.01}{100} \times \frac{3}{12} \times$  Unit of trading.
- 3 If such a day is not a business day, "Last Trading Day" shall mean the business day next following such day.