

## **LONDON NOTICE No. 2989**

ISSUE DATE: 8 January 2008  
EFFECTIVE DATE: 8 January 2008

### **THREE MONTH EURO (EURIBOR) INTEREST RATE FUTURES CONTRACT**

### **UPDATE TO THE LIST OF DESIGNATED MARKET MAKERS DURING EXTENDED EVENING TRADING HOURS**

#### **Executive Summary**

This Notice provides Members with an updated list of Designated Market Makers (“DMMs”) in the Three Month Euro (EURIBOR) Interest Rate Futures Contract during extended evening trading hours, i.e. between 18:00 hours to 21:00 hours (London time) (the “Extended Evening Trading Hours”).

1. London Circular No. 07/30, issued on 8 November 2007, provided Members, inter alia, with details of the DMMs in the Three Month Euro (EURIBOR) Interest Rate Futures Contract for the Extended Evening Trading Hours.
2. A revised list of DMMs during the Extended Evening Trading Hours and their obligations forms the Attachment to this Notice.
3. The DMM arrangements will remain in place until the close of business on 30 April 2008. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).

For further information in relation to this Notice, Members should contact their Account Manager or the following:

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The **Euronext Derivatives Markets ("Liffe")** 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.

**DMMs in Euribor Futures During Extended Evening Trading Hours**

DMMs will be required to meet the following obligations for the period of the trading session between 18.00 hours and 21.00 hours (London time). In addition, DMMs will be expected to improve on their Bid/Offer spread commitments for a portion of this period.

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

<b>Quarterly Delivery Months</b>	<b>Session Presence</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
Front White (Q1)	90%	1	350
Back Whites (Q2 to Q4)	90%	1	200
Front Reds (Q5 & Q6)	90%	1.5	150
	50%	1	
Back Reds (Q7 & Q8)	90%	1.5	125

**Met Traders Limited, trading through The Kyte Group Limited**

<b>Quarterly Delivery Months</b>	<b>Session Presence</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
Front White (Q1)	90%	1	100
	20%	0.5	
Back Whites (Q2 to Q4)	90%	1	100
Front Reds (Q5 & Q6)	90%	1.5	100
	50%	1	
Back Reds (Q7 & Q8)	90%	1.5	100