

LONDON NOTICE No. 3315

ISSUE DATE: 30 July 2010
EFFECTIVE DATE: 2 August 2010

SHORT TERM INTEREST RATE (“STIR”) FUTURES CONTRACTS

UPDATE TO THE LIST OF DESIGNATED MARKET MAKERS

Executive Summary

This Notice provides Members with an updated list of Designated Market Makers in specified “back” (back green and blue) delivery months of the Three Month Euro (EURIBOR) Interest Rate Futures Contract.

1. London Notice No. 3284, issued on 30 April 2010, informed Members of the appointment of Designated Market Makers (“DMMs”) in the “back” delivery months of the Three Month Euro (EURIBOR) Interest Rate Futures Contract (“Euribor Futures”).
2. This Notice provides Members with an updated list of DMMs in the back delivery months of the Euribor Futures. These DMM arrangements will remain in place until close of business on 29 October 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.

STIR Back Month DMM Scheme: DMMs in Euribor Futures

DMMs will be required to meet the following obligations for the period from 07:00 hours to 18:00 hours (London time).

RSJ a.s.

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Back Greens (Q11 & Q12)	90%	1.5	50
	60%	1.0	
Front Blues (Q13 & Q14)	90%	2.0	25
Back Blues (Q15 & Q16)	90%	3.0	25

Met Traders Limited, trading through The Kyte Group Limited

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Back Greens (Q11 & Q12)	90%	1.5	100
Front Blues (Q13 & Q14)	90%	2.0	75
Back Blues (Q15 & Q16)	90%	3.0	40

DMM A¹

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Back Greens (Q11 & Q12)	90%	1.5	50
Front Blues (Q13 & Q14)	90%	2.0	50
Back Blues (Q15 & Q16)	90%	3.0	50

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