

LONDON NOTICE No. 2791

ISSUE DATE: 29 August 2006
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SHORT TERM INTEREST RATE ("STIR") FUTURES CONTRACTS

EXTENSION OF TWO DESIGNATED MARKET MAKER SCHEMES

Executive Summary

This notice advises members of the extension of the Designated Market Maker Scheme in: (a) the Three Month Euro (EURIBOR) Interest Rate Futures Contract during extended trading hours; and (b) specified "back" (red and green) delivery months of the Three Month Euro (EURIBOR) and Three Month Sterling (Short Sterling) Interest Rate Futures Contracts.

1. London Notice No. 2747, issued on 28 February 2006, informed members of the appointment of Designated Market Makers in the revised Designated Market Maker ("DMM") Schemes in:
 - (a) the Three Month Euro (EURIBOR) Interest Rate Futures Contract ("Euribor Futures") during extended trading hours (i.e. between 18.00 hours and 21.00 hours, London time) (the "Euribor Late Opening DMM Scheme"); and
 - (b) "back" delivery months of Euribor Futures and the Three Month Sterling (Short Sterling) Interest Rate Futures Contract ("Short Sterling Futures") ("the STIR Back Month DMM Scheme").
2. This notice advises members of the extension of the current Euribor Late Opening and the STIR Back Month DMM Schemes until the close of business on 31 October 2006.
3. Details of both Schemes can be found in London Notice No. 2747, or by visiting the Euronext website at www.euronext.com/stirs/marketmakers.

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

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The Euronext Derivatives Markets ("Euronext.liffe") include 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.

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