

**LONDON NOTICE No. 2743**

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EFFECTIVE DATE: 14 February 2006

**THREE MONTH EURO (EURIBOR) AND THREE MONTH STERLING (SHORT STERLING) INTEREST RATE FUTURES CONTRACTS****“PURPLE” DELIVERY MONTH****Executive Summary**

This Notice: (a) provides clarification in relation to the TRS delivery month code for purple quarterly delivery months in the Three Month Euro (EURIBOR) and Three Month Sterling (Short Sterling) Interest Rate Futures Contracts; and (b) informs members of the inclusion of business in these months in the STIR Liquidity Provider and Individual Liquidity Provider Schemes.

1. London Notice No. 2699, issued on 26 October 2005, informed members of the introduction of an additional quarterly delivery month, the Q21 “purple” month, in the Three Month Euro (EURIBOR) and Three Month Sterling (Short Sterling) Interest Rate Futures Contracts with effect from 7 November 2005.
2. London Notice No. 2699 stated that there would be a single TRS delivery month code for all purple months. This Notice informs members that each of the purple quarterly delivery months is, in fact, distinguished by a different TRS delivery month code, as follows:

<b>Delivery Month</b>	<b>TRS Delivery Month Code</b>
Purple March	!
Purple June	#
Purple September	\$
Purple December	@

3. In addition, this Notice informs members that for the purposes of the STIR Liquidity Provider (“SLP”) and Individual Liquidity Provider (“ILP”) Schemes, the purple month will be included in the same banding as the “gold” delivery months (Q17 to Q20). Full details of the SLP and ILP Schemes are contained in London Notice No. 2692, issued on 13 October 2005.

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

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Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

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