

LONDON NOTICE No. 2984

ISSUE DATE: 21 December 2007

EFFECTIVE DATE: 2 January 2008

THREE MONTH EURO (EURIBOR) INTEREST RATE CONTRACT

APPOINTMENT OF DESIGNATED MARKET-MAKERS DURING ASIAN TRADING HOURS

Executive Summary

This Notice informs Members of the appointment of Designated Market-Makers ("DMMs") in the Three Month Euro (EURIBOR) Interest Rate Contract from 01:00 hours to 07:00 hours (London time).

1. London Circular No. 07/32, issued on 22 November 2007, invited Members to apply for DMM status in the Three Month Euro (EURIBOR) Interest Rate Futures Contract ("Euribor Futures Contract") for the period between 01:00 and 07:00 hours (London time) ("Asian Trading Hours").
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of DMMs in the Euribor Futures Contract during Asian Trading Hours. The DMM Scheme will remain in place until 07:00 hours on 30 June 2008. The DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
3. The Attachment to this Notice contains details of all DMMs and their market-making obligations.
4. 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 Interest Rate Derivatives at Liffe.

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

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Web site: www.euronext.com/derivatives

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.

Euribor Futures Contract
List of DMM Obligations during Asian Trading Hours

Financial Market Engineering Limited, trading through Schneider Trading Associates Limited

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 to Q4	90%	2	200
Q5 to Q8	90%	2.5	100

DMM A

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 to Q4	90%	2	200
Q5 to Q8	90%	2.5	100

DMM B

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 to Q4	70%	2	200
Q5 to Q8	70%	2.5	100