

LONDON NOTICE No. 3152

ISSUE DATE: 18 May 2009
EFFECTIVE DATE: 1 June 2009

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: (a) specified "back" (green and front blue) delivery months of the Three Month Euro (EURIBOR) Interest Rate Contract; and (b) specified "back" (red and green) delivery months of the Three Month Sterling (Short Sterling) Interest Rate Contract.

1. London Notice No. 3148, issued on 30 April 2009, informed Members of the appointment of Designated Market Makers ("DMMs") in the "back" delivery months of the Three Month Euro (EURIBOR) Interest Rate Contract ("Euribor Futures") and the Three Month Sterling (Short Sterling) Interest Rate Contract ("Short Sterling Futures").
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of "DMM B" as an additional DMM in the Schemes. The DMM arrangements will remain in place until the close of business on **30 October 2009**. 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 their Account Manager or the following:

Fixed Income Derivatives

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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). In addition, DMMs will be expected to improve on their Bid/Offer spread commitments for a portion of this period.

“DMM A”

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Greens (Q9 & Q10)	80%	1.5	50
Back Greens (Q11 & Q12)	80%	1.5	50
Front Blues (Q13 & Q14)	80%	2.0	50

“DMM B”

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Greens (Q9 & Q10)	90%	1.0	75
Back Greens (Q11 & Q12)	80%	1.0	60
Front Blues (Q13 & Q14)	80%	2.0	30

RSJ Invest, a.s.

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Greens (Q9 & Q10)	90%	1.0	75
	2%	0.5	
Back Greens (Q11 & Q12)	90%	1.5	50
	60%	1.0	
Front Blues (Q13 & Q14)	90%	2.5	25

Financial Market Engineering Limited, trading through Schneider Trading Associates Limited

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Greens (Q9 & Q10)	90%	1.0	75
Back Greens (Q11 & Q12)	90%	1.5	50
Front Blues (Q13 & Q14)	90%	2.0	50

Met Traders Limited, trading through The Kyte Group Limited

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Greens (Q9 & Q10)	90%	1.5	150
	20%	1.0	75
Back Greens (Q11 & Q12)	90%	1.5	100
	20%	1.0	50
Front Blues (Q13 & Q14)	90%	2.5	75
	20%	2.0	50

STIR Back Month DMM Scheme: DMMs in Short Sterling Futures

DMMs will be required to meet the following obligations for the period of the trading session from 07:30 hours to 18:00 hours (London time). In addition, DMMs will be expected to improve on their Bid/Offer spread commitments for a portion of this session.

“DMM B”

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Reds (Q5 & Q6)	90%	2.0	75
	40%	1.0	35
Back Reds (Q7 & Q8)	90%	2.0	75
	40%	1.0	35
Front Greens (Q9 & Q10)	90%	2.0	50
	40%	1.0	25
Back Greens (Q11 & Q12)	90%	2.0	50
	40%	1.0	25

Met Traders Limited, trading through The Kyte Group Limited

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Reds (Q5 & Q6)	90%	2.0	100
	10%	1.0	50
Back Reds (Q7 & Q8)	90%	2.0	100
Front Greens (Q9 & Q10)	90%	3.0	75
	40%	2.0	50
Back Greens (Q11 & Q12)	90%	3.0	75
	40%	2.0	50

RSJ Invest, a.s.

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Reds (Q5 & Q6)	90%	2.0	75
Back Reds (Q7 & Q8)	90%	2.0	50
Front Greens (Q9 & Q10)	90%	3.0	25
	40%	2.0	
Back Greens (Q11 & Q12)	90%	3.0	25
	20%	2.0	

Financial Market Engineering Limited, trading through Schneider Trading Associates Limited

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Reds (Q5 & Q6)	90%	2.0	100
Back Reds (Q7 & Q8)	90%	2.0	75
Front Greens (Q9 & Q10)	90%	3.0	50
Back Greens (Q11 & Q12)	90%	3.0	50