

LONDON NOTICE No. 3528

ISSUE DATE: 9 November 2011
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THREE MONTH EURO SWISS FRANC (EUROSWISS) FUTURES CONTRACT REVISION TO DESIGNATED MARKET MAKER OBLIGATIONS

Executive Summary

This Notice informs Members of a revision to the obligations of a Designated Market Maker in the Euroswiss Back Month DMM Programme.

1. London Notice No. 3524, issued on 27 October 2011, informed Members of the appointment of Designated Market Makers (“DMMs”) in Short Term Interest Rate (“STIR”) Futures Contracts and, amongst other things, provided details of the DMMs and their market making obligations for the Euroswiss Back Month DMM Programme (the “Programme”).
2. This Notice informs Members of a revision to the obligations of a DMM in specified “back” delivery months of the Three Month Euro Swiss Franc (Euroswiss) Interest Rate Futures Contract.
3. Details of all DMMs and their market making obligations in the Programme are contained in the Attachment to this Notice. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
4. The Programme will remain in place until close of business on 30 April 2012.

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.

Euroswiss Back Month DMM Programme

DMMs will be required to meet the following obligations for the period from 07:30 hours to 18:00 hours (London time).

<i>DMM</i>	<i>Delivery Months</i>	<i>Session Presence (%)</i>	<i>Maximum Bid/Offer Spread (bps)</i>	<i>Minimum Order Size (lots)</i>
KKB Limited	Back Reds (Q7 - Q8)	80%	2	50
	Front Greens (Q9 - Q10)	80%	3	25
	Back Greens (Q11 - Q12)	80%	4	15

<i>DMM</i>	<i>Delivery Months</i>	<i>Session Presence (%)</i>	<i>Maximum Bid/Offer Spread (bps)</i>	<i>Minimum Order Size (lots)</i>
RSJ a.s.	Back Reds (Q7 - Q8)	90%	2	25
	Front Greens (Q9 - Q10)	90%	3	25
	Back Greens (Q11 - Q12)	90%	4	25

<i>DMM</i>	<i>Delivery Months</i>	<i>Session Presence (%)</i>	<i>Maximum Bid/Offer Spread (bps)</i>	<i>Minimum Order Size (lots)</i>
MET Traders	Back Reds (Q7 - Q8)	80%	2	25
	Front Greens (Q9 - Q10)	80%	3	25
	Back Greens (Q11 - Q12)	80%	4	25