

LONDON NOTICE No. 3246

ISSUE DATE: 29 January 2010
EFFECTIVE DATE: 1 February 2010

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” (back red and green) delivery months of the Three Month Sterling (Short Sterling) Interest Rate Contract; and (b) the Three Month Euro (EURIBOR) Interest Rate Contract during late opening hours.

1. London Notice No. 3210, issued on 26 October 2009, informed Members of the appointment of Designated Market Makers (“DMMs”) in (a) the “back” delivery months of the Three Month Sterling (Short Sterling) Interest Rate Futures Contract (“Short Sterling Futures”); and (b) the Three Month Euro (EURIBOR) Interest Rate Futures Contract (“Euribor Futures”) during late opening hours (i.e. between 18:00 hours and 21:00 hours, London time).
2. This Notice provides Members with an updated list of DMMs in both of the Schemes. These DMM arrangements will remain in place until the close of business on 30 April 2010. 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:

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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 Short Sterling Futures

DMMs will be required to meet the following obligations for the period 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.

Equilibrium Solutions Limited, trading through The Kyte Group Limited

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

Financial Market Engineering Limited, trading through Schneider Trading Associates Limited

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

RSJ Invest, a.s.

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Back Reds (Q7 & Q8)	90%	2.0	125
Front Greens (Q9 & Q10)	90%	3.0	75
	40%	2.0	
Back Greens (Q11 & Q12)	90%	3.0	50
	40%	2.0	

DMM Scheme in the Euribor Futures Late Opening DMM Scheme

DMMs will be required to meet the following obligations for the period between 18:00 hours and 21:00 hours (London time). In addition, DMMs will be expected to improve on their Bid/Offer spread commitments for a portion of this period.

Financial Market Engineering Limited, trading through Schneider Trading Associates Limited

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Whites (Q1 & Q2)	90%	1.0	150
Whites (Q3 & Q4)	90%	1.5	125
Front Reds (Q5 & Q6)	90%	1.5	100
Back Reds (Q7 & Q8)	90%	2.0	100

RSJ Invest a.s.

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Whites (Q1 to Q4)	90%	1.0	150
	10%	0.5	
Front Reds (Q5 & Q6)	90%	1.5	125
	2%	0.5	
Back Reds (Q7 & Q8)	90%	1.5	75
	60%	1.0	