

SHORT TERM INTEREST RATE (“STIR”) OPTIONS CONTRACTS – DESIGNATED MARKET MAKERS (“DMMs”) IN THE STIR OPTIONS DMM SCHEME**Three Month Euro (EURIBOR) including Mid-Curve**

- ADG Market Making LLP
- Atlantic Trading LLP
- BNP Paribas S.A.
- Capstone Fixed Income (UK) LLP
- DRW Investments (UK) Limited
- Fiscus Fund Management LLP, trading through Fortis Bank Global Clearing N.V.
- International Marketmakers Combination Trading B.V
- Investec Bank (UK) Ltd
- KC-CO II LLC
- Liquid Capital Markets Limited
- Mako Fixed Income Partnership LLP
- Mizuho Corporate Bank Ltd, trading through Mizuho Securities USA Inc
- Saen Options BV
- Sequoia Capital LLP
- Sigma Derivatives, trading through Fortis Bank Global Clearing N.V.
- Société Générale
- STA Options Limited, trading through Schneider Trading Associates Limited
- Saxon Financials Limited
- Tradelink Worldwide Ltd
- Winchmore Capital LLP
- DMM A

Three Month Sterling (Short Sterling) including Mid-Curve

- ADG Market Making LLP
- Atlantic Trading LLP
- Capstone Fixed Income (UK) LLP
- DRW Investment (UK) Limited
- Investec Bank (UK) Ltd
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Obligations

1. For 90% of each trading session (that is, contract opening through to close), each DMM, upon demand, will be required to quote two way competitive prices and order sizes, either:
 - (a) over the telephone; or
 - (b) through LIFFE CONNECT®.
2. Upon reasonable demand, each DMM will be required to provide the Exchange with theoretical pricing of Options Contracts to assist the Exchange with intra-day modelling and settlements publication.

Exemptions

1. On UK, US and German national holidays, the Exchange will determine which DMM obligations, if any, should be honoured.
2. Where intra-day market conditions prevent a DMM from honouring its obligations, for example over the announcement of significant economic news and during technical issues, the DMM must inform the Exchange at its earliest convenience.

