

## **LONDON NOTICE No. 2949**

ISSUE DATE: 19 October 2007  
EFFECTIVE DATE: 19 October 2007

### **THREE MONTH EURO (EURIBOR) INTEREST RATE FUTURES CONTRACT**

### **REVISION TO THE LIST OF DESIGNATED MARKET MAKERS DURING ASIAN TRADING HOURS**

#### **Executive Summary**

This Notice provides Members with a revised list of Designated Market Makers in the Three Month Euro (EURIBOR) Interest Rate Futures Contract between 01:00 hours to 07:00 hours (London time).

1. London Notice No. 2929, issued on 15 August 2007, provided Members with details of the Designated Market Makers (“DMMs”) in the Three Month Euro (EURIBOR) Interest Rate Futures Contract for the period between 01:00 and 07:00 hours (London time) (“Asian Trading Hours”).
2. A revised list of DMMs during Asian Trading Hours and their obligations forms the Attachment to this Notice.
3. The DMM arrangements will remain in place until the close of business on 31 December 2007. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).

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

Interest Rate Derivatives

+44 (0)20 7379 2222

stirs@liffe.com

Web site: [www.euronext.com/derivatives](http://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**

<b>Quarterly Delivery Months</b>	<b>Session Presence</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
Q1	90%	1	500
Q2	90%	1	200
Q3 & Q4	90%	1	150
Q5 to Q8	90%	1.5	100

**DMM A**

<b>Quarterly Delivery Months</b>	<b>Session Presence</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size (lots)</b>
Q1 to Q4	75%	1	200
Q5 to Q8	75%	1.5	100