

## **LONDON NOTICE No. 2929**

ISSUE DATE: 15 August 2007  
EFFECTIVE DATE: 20 August 2007

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

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

#### **Executive Summary**

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

1. London Notice No. 2904, issued on 19 June 2007, confirmed the appointment of Designated Market Makers ("DMMs") in the Three Month Euro (EURIBOR) Interest Rate Contract for the period between 01:00 and 07:00 hours (London time) ("Asian Trading Hours").
2. This Notice informs members of the appointment of an additional DMM, whose obligations shall commence on and from 20 August 2007. A revised list of DMMs during Asian Trading Hours and their obligations, showing the additional DMM as "DMM B", 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:

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(Liffe's Asia Office)

Interest Rate Product Management +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

**RSJ Invest a.s.**

<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	90%	1	500
	10%	0.5	
Q5 & Q6	90%	1	500
	2%	0.5	
Q7 & Q8	90%	1.5	250
	60%	1	

**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	90%	1	200
Q5 to Q8	90%	1.5	200

**DMM B**

<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