

## LONDON NOTICE No. 3110

ISSUE DATE: 24 December 2008  
EFFECTIVE DATE: 2 January 2009

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

### APPOINTMENT OF DESIGNATED MARKET MAKERS DURING ASIAN TRADING HOURS

#### Executive Summary

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in the Three Month Euro (EURIBOR) Interest Rate Futures Contract from 01:00 hours to 07:00 hours (London time).

1. London Info-Flash No. LO08/27, issued on 4 December 2008, invited Members to apply for DMM status in the Three Month Euro (EURIBOR) Interest Rate Futures Contract (“Euribor Futures Contract”) for the period between 01:00 and 07:00 hours (London time) (“Asian Trading Hours”).
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of DMMs in the Euribor Futures Contract during Asian Trading Hours. The DMM Scheme will be in place from **01:00 hours on 2 January 2009 until 07:00 hours on 30 June 2009**. The 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 their Account Manager or the following:

Fixed Income Derivatives

+44 (0)20 7379 2222

stirs@liffe.com

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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 to Q4	90%	2.0	200
Q5 and Q6	90%	2.0	150
Q7 and Q8	90%	2.5	150

**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	80%	5.0	200
Q2 to Q4	80%	2.0	200
Q5 and Q6	80%	2.0	100
Q7 and Q8	80%	2.5	100

**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	70%	2.0	200
Q5 to Q8	70%	2.5	100