LONDON NOTICE No. 3081

ISSUE DATE: 17 October 2008
EFFECTIVE DATE: 20 October 2008

EURO SWAPNOTE® FUTURES CONTRACTS

APPOINTMENT OF ADDITIONAL DESIGNATED MARKET MAKER

Executive Summary

This Notice informs Members of the appointment of an additional Designated Market Maker ("DMM") in the Euro Swapnote® Futures Contracts (the "Contracts") and provides an updated list of DMMs in the Contracts.

---

1. London Notice No. 3052, issued on 30 June 2008, informed Members of the appointment of DMMs in the Contracts.

2. **Subject to the completion of a legal agreement,** this Notice informs Members of the appointment of an additional DMM, "**DMM D",** as a DMM in the Two, Five and Ten Year Swapnote® Futures Contracts.

3. The attachment to this Notice contains details of all DMMs and their market making obligations.

4. The DMM arrangements will remain in place until the close of business on 31 December 2008. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).

5. The Exchange remains committed to continuing to improve and develop its product portfolio and to offering its members the most efficient and effective market place for the trading of Swapnote® Contracts. Members who wish to suggest new ideas and initiatives for the future development of the Exchange's Swapnote® portfolio should contact Fixed Income Derivatives Product Management at Liffe.

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

---

Euro Swapnote® Futures Contracts:
Designated Market Maker ("DMM") Obligations

1.   **Two Year Euro Swapnote® Futures Contract**

DMM	"Front" Month Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
A	0.015	100	80%
B	0.015	100	80%
C	0.015	100	40%
	0.025	100	40%
D	**0.020**	**250**	**80%**

2.   **Five Year Euro Swapnote® Futures Contract**

DMM	"Front" Month Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
A	0.080	50	80%
D	**0.070**	**75**	**80%**

3.   **Ten Year Euro Swapnote® Futures Contract**

DMM	"Front" Month Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
A	0.100	50	80%
D	**0.100**	**50**	**80%**

4.   In addition, to assist the quarterly "roll over" of these Contracts, DMMs are required, for eleven business days up to and including the Last Trading Day of the "front" quarterly delivery month, to meet the following maximum bid/offer spread and minimum order size obligations in respect of the front month calendar spread strategy:

Two Year Euro Swapnote® Futures Contract

DMM	Calendar Spread Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
A	0.015	100	80%
B	0.015	100	80%
C	0.025	100	80%

Five Year Euro Swapnote® Futures Contract

DMM	Calendar Spread Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
A	0.080	50	80%

Ten Year Euro Swapnote® Futures Contract

DMM	Calendar Spread Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
A	0.10	50	80%

5. **Exemptions**

On UK and European national holidays, the Exchange will determine which DMM obligations, if any, are to be honoured.

With the prior agreement of the Exchange, the DMM will not be required to quote during a 10 minute period starting 5 minutes prior to the announcement of significant economic data.