

Euro Swapnote[®] Futures Contracts: Designated Market Maker (“DMM”) Obligations1. **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	200	90%
C	0.015	100	80%

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

DMM	“Front” Month Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
C	0.030	50	80%

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

DMM	“Front” Month Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
C	0.040	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	200	90%
C	0.015	100	80%

Five Year Euro Swapnote[®] Futures Contract

DMM	Calendar Spread Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
C	0.030	50	80%

Ten Year Euro Swapnote[®] Futures Contract

DMM	Calendar Spread Maximum Bid/Offer Spread	Minimum Order Size (Lots)	Trading Session Presence
C	0.040	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.