

LONDON NOTICE No. 3198

ISSUE DATE: 30 September 2009
EFFECTIVE DATE: 1 October 2009

THREE MONTH EURO (EURIBOR) INTEREST RATE CONTRACT

APPOINTMENT OF A DESIGNATED MARKET MAKER DURING ASIAN TRADING HOURS

Executive Summary

This Notice informs Members of the appointment of a Designated Market Maker (“DMM”) in the Three Month Euro (EURIBOR) Interest Rate Futures Contract during Asian Trading Hours.

1. London Info-Flash No. LO09/34, issued on 17 September 2009, invited Members to apply for DMM status in the Three Month Euro (EURIBOR) Interest Rate Futures Contract (“Euribor Futures Contract”) during Asian Trading Hours.
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of a DMM in the Euribor Futures Contract during Asian Trading Hours. The DMM Scheme will be in place from **1 October 2009 to 31 March 2010 inclusive**. The DMM appointment is subject to standard contractual terms (e.g. in respect of early termination).
3. Members should be aware that the Exchange reserves the right to reduce the part of the trading session referred to as Asian Trading Hours (currently the period from 01:00 to 07:00 hours (London time)) during the course of the renewed Scheme. The market will be informed of any such reduction in Asian Trading Hours by Notice.
4. Details of the DMM’s 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

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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

DMM A

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 to Q4	80%	2.0	100
Q5 and Q6	80%	2.0	100
Q7 and Q8	80%	2.5	100