

## **LONDON NOTICE No. 3170**

ISSUE DATE: 30 June 2009

EFFECTIVE DATE: 1 July 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 from 01:00 hours to 07:00 hours (London time).

1. London Info-Flash No. LO09/21, issued on 18 June 2009, 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 a legal agreement**, 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 **01:00 hours on 1 July 2009 until 07:00 hours on 30 September 2009**. The DMM appointment is subject to standard contractual terms (e.g. in respect of early termination).
3. 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:

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The **Euronext Derivatives Markets** 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**

<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