

## **LONDON NOTICE No. 3221**

ISSUE DATE: 20 November 2009  
EFFECTIVE DATE: 23 November 2009

### **SHORT AND MEDIUM GILT FUTURES CONTRACTS**

### **APPOINTMENT OF DESIGNATED MARKET MAKERS**

#### **Executive Summary**

This Notice informs Members of the appointment of Designated Market Makers in the Short and Medium Gilt Futures Contracts.

1. London Info-Flash No. LO09/39, issued on 5 November 2009, provided Members with details of Designated Market Maker (“DMM”) Schemes to be introduced in the Short and Medium Gilt Futures Contracts (“the Schemes”) and invited Members and appropriate clients of Members to apply.
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of DMMs in the Schemes. These DMM arrangements will remain in place until the close of business on **28 May 2010**. All 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:

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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.

**Designated Market Makers in the Short and Medium Gilt Futures DMM Schemes**

DMM	SHORT GILT FUTURES			MEDIUM GILT FUTURES		
	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
<b>Equilibrium Solutions Ltd</b>	90%	2	50	90%	3	25
<b>Financial Market Engineering</b>	90%	3	50	90%	4	25
<b>MET Traders Limited</b>	80%	3	50	80%	4	25
<b>DMM A</b>	90%	2	50	90%	4	25
<b>DMM B</b>	80%	3	50	80%	4	25
<b>DMM C</b>	80%	3	50	80%	4	25
<b>DMM D</b>	16%	2	20	16%	3	10
	64%	3	30	64%	4	20