

LONDON NOTICE No. 3258

ISSUE DATE: 26 February 2010
EFFECTIVE DATE: 1 March 2010

THREE MONTH EURO (EURIBOR) AND THREE MONTH STERLING (SHORT STERLING) INTEREST RATE FUTURES CONTRACTS

APPOINTMENT OF DESIGNATED MARKET MAKERS IN PACK AND BUNDLE STRATEGIES

Executive Summary

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in Pack and Bundle strategies in the Three Month Euro (EURIBOR) and Three Month Sterling (Short Sterling) Interest Rate Futures Contracts.

1. London Info-Flash No. LO10/03, issued on 10 February 2010, provided details of the renewal of the Designated Market Maker Schemes in Pack and Bundle strategies in the Three Month Euro (EURIBOR) and Three Month Sterling (Short Sterling) Interest Rate Futures Contracts (respectively “Euribor Packs and Bundles” and “Sterling Packs and Bundles”) 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 Euribor Packs and Bundles and Sterling Packs and Bundles. These DMM arrangements will remain in place until the close of business on **Tuesday 31 August 2010**. The appointment of the DMMs is subject to standard contractual terms (e.g. in respect of early termination).
3. Details of the DMMs, including their market making obligations, can be found in the Attachment to this Notice.
4. Further information on Recognised Strategies in Packs and Bundles and the associated discounted fees can be found on the NYSE Liffe website at www.nyx.com/liffe.

For further information in relation to this Notice, Members should contact:

Fixed Income Derivatives +44 (0)20 7379 2222 stirs@liffe.com

Web site: www.nyx.com/liffe

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.

DMMs will be required to meet the following obligations for the period from 07:30 to 16:00 hours (London time).

Designated Market Makers in Euribor Packs and Bundles

Financial Market Engineering Ltd, trading through Schneider Trading Associates Ltd

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	1.5	75
Red Pack	90%	2.0	50
Green Pack	90%	2.5	25
Two Year Bundle	90%	3.0	25
Three Year Bundle	90%	6.0	20

RSJ Invest a.s.

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	1.5	35
Red Pack	90%	2.0	30
Green Pack	90%	3.0	25
Two Year Bundle	90%	3.5	20
Three Year Bundle	90%	6.0	10

DMM A

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	85%	1.5	30
Red Pack	85%	2.0	30
Green Pack	85%	4.0	10
Two Year Bundle	85%	3.5	30
Three Year Bundle	85%	7.0	10

DMM B

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	2.0	25
Red Pack	90%	2.0	25
Green Pack	90%	2.5	15
Two Year Bundle	90%	3.5	15
Three Year Bundle	90%	7.0	10

DMM C

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	2.0	25
Red Pack	90%	2.0	25
Green Pack	90%	4.0	15
Two Year Bundle	90%	3.5	20
Three Year Bundle	90%	7.0	10

DMM D¹

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	1.5	25
Red Pack	90%	2.0	25
Green Pack	90%	3.0	25
Two Year Bundle	90%	4.0	10
Three Year Bundle	90%	6.5	10

Designated Market Makers in Sterling Packs and Bundles

Financial Market Engineering Ltd, trading through Schneider Trading Associates Ltd

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	50
Red Pack	90%	4.0	35
Two Year Bundle	90%	6.0	20

RSJ Invest a.s.

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	25
Red Pack	90%	4.0	20
Two Year Bundle	90%	6.0	15

DMM A

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	85%	3.0	10
Red Pack	85%	4.0	10
Two Year Bundle	85%	7.0	10

DMM B

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	15
Red Pack	90%	4.0	15
Two Year Bundle	90%	7.0	10

DMM C

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	25
Red Pack	90%	4.0	20
Two Year Bundle	90%	6.0	15

DMM D¹

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	15
Red Pack	90%	4.0	15
Two Year Bundle	90%	6.0	10

¹ The session presence for DMM D is 07:15 to 16:15 hours (London time).