

LONDON NOTICE No. 3376

ISSUE DATE: 22 December 2010
EFFECTIVE DATE: 4 January 2011

EURO SWAPNOTE[®] CONTRACTS APPOINTMENT OF DESIGNATED MARKET MAKERS

Executive Summary

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in the Euro Swapnote[®] Futures Contracts.

1. London Info–Flash No. LO10/35, issued on 10 December 2010, invited Members to apply for DMM status in the Euro Swapnote[®] Futures Contracts.
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of DMMs in the Euro Swapnote[®] Futures Contracts. The DMM Programme will be in place from **4 January 2011 until the close of business on 30 June 2011**. The 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.
4. The Exchange remains committed to continuing to improve and develop its product portfolio and to offering its Members the most efficient and effective market place for the trading of Swapnote[®] Contracts. Members who wish to suggest new ideas and initiatives for the future development of the Exchange’s Swapnote[®] portfolio should contact Fixed Income Derivatives Product Management at NYSE 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.

Euro Swapnote[®] Futures Contracts: Designated Market Maker (“DMM”) Obligations

DMMs will be required to meet the following obligations for the period from 07:00 hours to 18:00 hours (London time).

2 Year Euro Swapnote[®] Futures Contract				
DMM	Role	Spread	Size	Session Presence
DMM A	Primary	2.0	50	40%
		2.5	50	40%
DMM B	Primary	2.0	300	80%
DMM C	Primary	2.0	300	80%

5 Year Euro Swapnote[®] Futures Contract				
DMM	Role	Spread	Size	Session Presence
DMM B	Secondary	7.0	50	80%
DMM C	Primary	5.0	150	80%

10 Year Euro Swapnote[®] Futures Contract				
DMM	Role	Spread	Size	Session Presence
DMM C	Primary	7.0	100	80%