

LONDON NOTICE No. 3289

ISSUE DATE: 31 May 2010
EFFECTIVE DATE: 1 June 2010

SHORT AND MEDIUM GILT FUTURES CONTRACTS

APPOINTMENT OF DESIGNATED MARKET MAKERS

Executive Summary

This Notice provides Members with an updated list of the Designated Market Makers in the Short and Medium Gilt Futures Contracts.

1. London Notice No. 3288, issued on 26 May 2010, provided Members with a list of Designated Market Makers (“DMMs”) appointed in the Short and Medium Gilt Futures Contracts.
2. Subject to the completion of legal agreements, the Attachment to this Notice contains an updated list of DMM obligations in the Short and Medium Gilt Futures DMM Schemes. These DMM arrangements will be in place **from 1 June 2010 until the close of business on 30 November 2010**. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).

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)
Equilibrium Solutions Limited	90%	3	50	90%	4	25
Financial Market Engineering	90%	3	50	90%	4	25
MET Traders Limited	80%	3	50	80%	4	25
Jefferies International Limited	80%	3	50	80%	4	25
DMM A	90%	3	50	90%	4	25
DMM B	80%	3	50	80%	4	25
DMM C	80%	3	50	80%	4	25
	80%	4	50	80%	5	25
DMM D	80%	3	25	80%	4	15