

LONDON NOTICE No. 3271

ISSUE DATE: 31 March 2010
EFFECTIVE DATE: 1 April 2010

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 during Asian Trading Hours.

1. London Info-Flash No. LO10/06, issued on 12 March 2010, 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 06:00 hours (London time) (“Asian Trading Hours”).
2. **Subject to the completion of legal agreements**, 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 **1 April 2010 to 30 September 2010 inclusive**. 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 their Account Manager or the following:

Fixed Income Derivatives

+44 (0)20 7379 2222

stirs@liffe.com

Web site: www.nyx.com/liffe

The **Euronext Derivatives Markets (“Liffe”)** 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 Maker Obligations in the Euribor Futures Contract
during Asian Trading Hours**

DMM A will be required to meet the following obligations for the period between 01:00 and 06:00 hours (London time).

DMM A

Quarterly Delivery Months	Session Presence	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Q1 to Q4	80%	2.0	100
Q5 and Q6	80%	2.0	100
Q7 and Q8	80%	2.5	100