

## **LONDON NOTICE No. 3368**

ISSUE DATE: 1 December 2010  
EFFECTIVE DATE: 1 December 2010

### **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. LO10/33, issued on 19 November 2010, informed Members of the renewal of the Designated Market Maker (“DMM”) Programmes in the Short and Medium Gilt Futures Contracts (“the Programmes”) 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 Programmes. These DMM arrangements will be in place **from 1 December 2010 until the close of business on 31 May 2011**. 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:

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

Web site: [www.nyx.com/liffe](http://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.

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

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>DMM A</b>	80%	3	50	80%	10	10
<b>Financial Market Engineering</b>	90%	3	100			
<b>KKB Limited</b>	80%	3	50			
<b>Jefferies International Limited</b>	80%	3	50			