

LONDON NOTICE No. 2830

ISSUE DATE: 20 December 2006

EFFECTIVE DATE: 24 January 2007

EuroMTS GOVERNMENT BOND INDEX CONTRACTS

APPOINTMENT OF DESIGNATED MARKET MAKERS

Executive Summary

This Notice informs members of the appointment of Designated Market Makers ("DMMs") in the EuroMTS Government Bond Index Contracts.

1. London Circular No. 06/36, issued on 11 October 2006, invited members to apply for DMM status in the following futures contracts:
 - (a) EuroMTS Eurozone Government Broad Index (7–10 years) Contract;
 - (b) MTS France Government Index (7–10 years) Contract;
 - (c) MTS Italy Government Index (7–10 years) Contract; and
 - (d) MTS Deutschland Government Index (7–10 years) Contract.
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of DMMs in the EuroMTS Government Bond Index Contracts. The DMM Scheme will remain in place until the close of business on 31 October 2007. The DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).
3. The Attachment to this Notice contains full details of the DMMs and their market making obligations. In respect of the commitments relating to calendar spreads, DMMs will be required to meet these obligations during the ten business days up to and including the Last Trading Day of the front delivery month.
4. Further information concerning the DMMs will be made available on the Euronext website at www.euronext.com/bondindices/marketmakers.

For further information in relation to this Notice, members should contact their Account Manager or the following:

Interest Rate Product Management +44 (0) 20 7379 2222

bondindices@liffe.com

Web site: www.euronext.com/derivatives

The **Euronext Derivatives Markets ("Euronext.liffe")** include 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 NV, PO Box 19163, 1000 GD Amsterdam, The Netherlands

EuroMTS GOVERNMENT BOND INDEX CONTRACTS: DESIGNATED MARKET MAKER OBLIGATIONS**DMM A**

Contract	Delivery Months	Trading Session Presence	Bid/Offer Spread (ticks)	Minimum Order Size (lots)
EuroMTS Eurozone Government Broad Index (7 - 10 years) Contract	Q1	80%	2	25
MTS France Government Index (7 - 10 years) Contract	Q1	80%	2	25
MTS Italy Government Index (7 - 10 years) Contract	Q1	80%	2	25
MTS Deutschland Government Index (7 - 10 years) Contract	Q1	80%	2	25
Calendar Spread	Q1/Q2	80%	4	25

Financial Market Engineering Ltd, trading through Schneider Trading Associates Ltd

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MTS Deutschland Government Index (7 - 10 years) Contract	Q1	80%	2	25
Calendar Spread	Q1/Q2	80%	4	25

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Contract	Delivery Months	Trading Session Presence	Bid/Offer Spread (ticks)	Minimum Order Size (lots)
EuroMTS Eurozone Government Broad Index (7 - 10 years) Contract	Q1	90%	3	10
MTS France Government Index (7 - 10 years) Contract	Q1	90%	3	10
MTS Italy Government Index (7 - 10 years) Contract	Q1	90%	3	10
MTS Deutschland Government Index (7 - 10 years) Contract	Q1	90%	3	10
Calendar Spread	Q1/Q2	90%	3	10