

LONDON NOTICE No. 3267

ISSUE DATE: 26 March 2010
EFFECTIVE DATE: 1 April 2010

THREE MONTH EONIA SWAP INDEX FUTURES CONTRACT

APPOINTMENT OF DESIGNATED MARKET MAKERS

Executive Summary

This Notice informs Members of the appointment of Designated Marker Makers (“DMMs”) in the Outright DMM Scheme in the Three Month EONIA Swap Index Futures Contract.

1. London Info-Flash No. LO10/05, issued on 5 March 2010, informed Members of the renewal of the Outright DMM Scheme in the Three Month EONIA Swap Index Futures Contract (“Three Month EONIA Futures”) 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 Outright DMM Scheme in Three Month EONIA Futures. These DMM arrangements will be in place from **1 April 2010 until the close of business on 30 September 2010**.
3. Details of the DMMs and their market making obligations are contained in the Attachment to this Notice.
4. Reduced Exchange transaction fees in Three Month EONIA Futures are available to individuals who meet the Exchange’s definition of an EONIA LP. Details of the Liquidity Provider Scheme in Three Month EONIA Futures are set out in London Notice No. 3239, issued on 6 January 2010. Further details can be found on the NYSE Liffe website at the following address: www.nyx.com/stirlpschemes.

For further information in relation to this Notice, Members should contact:

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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.

**Designated Market Maker Obligations in the Outright DMM Scheme in
Three Month EONIA Futures**

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

Equilibrium Solutions Limited, trading through The Kyte Group Limited

Outrights	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	1.5	125
Second Quarterly Month	90%	1.5	125
Third Quarterly Month	90%	2.0	125
Fourth Quarterly Month	90%	2.0	125

FME, trading through Schneider Trading Associates Limited

Outrights	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	1.5	100
Second Quarterly Month	90%	1.5	100
Third Quarterly Month	90%	2.0	100
Fourth Quarterly Month	90%	2.0	100

MET Traders Limited, trading through The Kyte Group Limited

Outrights	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	40%	1.5	100
	40%	2.0	100
Second Quarterly Month	40%	1.5	100
	40%	2.0	100
Third Quarterly Month	80%	2.0	100
Fourth Quarterly Month	80%	2.0	100

RSJ a.s.

Outrights	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	90%	1.5	100
Second Quarterly Month	90%	1.5	100
Third Quarterly Month	90%	2.0	100
Fourth Quarterly Month	90%	2.0	100

DMM A¹

Outrights	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	45%	1.5	125
	45%	2.0	125
Second Quarterly Month	45%	1.5	125
	45%	2.0	125
Third Quarterly Month	90%	2.0	125
Fourth Quarterly Month	90%	2.0	125

DMM B

Outrights	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
Front Quarterly Month	80%	1.5	100
Second Quarterly Month	80%	1.5	100
Third Quarterly Month	80%	2.0	150
Fourth Quarterly Month	80%	2.0	150

¹ The session presence for DMM A is 07:15 to 16:15 hours (London time).