

LONDON NOTICE No. 3429

ISSUE DATE: 5 May 2011
EFFECTIVE DATE: 5 May 2011

THREE MONTH EURO (EURIBOR) AND THREE MONTH STERLING (SHORT STERLING) INTEREST RATE FUTURES CONTRACTS

APPOINTMENT OF DESIGNATED MARKET MAKERS IN PACK AND BUNDLE STRATEGIES

Executive Summary

This Notice informs Members of the appointment of additional Designated Market Makers ("DMMs") in Pack and Bundle strategies in the Three Month Euro (EURIBOR) and Three Month Sterling (Short Sterling) Interest Rate Futures Contracts.

1. London Notice No. 3428, issued on 29 April 2011, informed Members of the appointment of Designated Market Makers ("DMMs") in Pack and Bundle strategies in the Three Month Euro (EURIBOR) and Three Month Sterling (Short Sterling) Interest Rate Futures Contracts (respectively "Euribor Packs and Bundles" and "Sterling Packs and Bundles").
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of three additional DMMs in Euribor and Sterling Packs and Bundles. These DMM arrangements will be effective from **Thursday 5 May 2011** and will remain in place until the close of business on **Monday 31 October 2011**. The appointment of the DMMs is subject to standard contractual terms (e.g. in respect of early termination).
3. Details of all the DMMs, including their market making obligations, can be found in the Attachment to this Notice.
4. Further information on Recognised Strategies in Packs and Bundles and the associated discounted fees can be found on the NYSE Euronext website at www.nyx.com/liffe.

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.

DMMs will be required to meet the following obligations for the period from 07:30 to 16:00 hours (London time).

Designated Market Makers in Euribor Packs and Bundles

RSJ a.s.

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|----------------------|--------------------------------|---------------------------|
| White Pack | 90% | 1.5 | 35 |
| Red Pack | 90% | 2 | 30 |
| Green Pack | 90% | 3 | 25 |
| Blue Pack | 80% | 8 | 20 |
| Two Year Bundle | 90% | 3.5 | 20 |
| Three Year Bundle | 90% | 8 | 15 |
| Four Year Bundle | 80% | 15 | 10 |

XR Trading LLC

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|----------------------|--------------------------------|---------------------------|
| White Pack | 90% | 1.5 | 30 |
| Red Pack | 90% | 2 | 30 |
| Green Pack | 85% | 3.5 | 15 |
| Blue Pack | 70% | 7 | 12 |
| Gold Pack | 50% | 8 | 8 |
| Two Year Bundle | 90% | 3.5 | 20 |
| Three Year Bundle | 85% | 7 | 10 |
| Four Year Bundle | 70% | 15 | 10 |
| Five Year Bundle | 50% | 18 | 5 |

DMM A

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 90% | 1.5 | 25 |
| Red Pack | 90% | 2 | 25 |
| Green Pack | 90% | 3 | 25 |
| Blue Pack | 80% | 8 | 15 |
| Gold Pack | 80% | 12 | 15 |
| Two Year Bundle | 90% | 4 | 10 |
| Three Year Bundle | 90% | 6.5 | 10 |
| Four Year Bundle | 80% | 15 | 10 |
| Five Year Bundle | 80% | 20 | 10 |

DMM B

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 85% | 1.5 | 30 |
| Red Pack | 85% | 2 | 30 |
| Green Pack | 85% | 4 | 10 |
| Blue Pack | 75% | 8 | 10 |
| Gold Pack | 75% | 10 | 5 |
| Two Year Bundle | 85% | 3.5 | 30 |
| Three Year Bundle | 85% | 7 | 10 |
| Four Year Bundle | 75% | 15 | 10 |
| Five Year Bundle | 75% | 25 | 5 |

DMM C

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 80% | 2 | 25 |
| Red Pack | 80% | 2 | 25 |
| Green Pack | 80% | 2.5 | 15 |
| Two Year Bundle | 80% | 3.5 | 15 |
| Three Year Bundle | 80% | 7 | 10 |

Designated Market Makers in Sterling Packs and Bundles

KKB Limited, trading through The Kyte Group Limited

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 80% | 3 | 15 |
| Red Pack | 80% | 4 | 15 |
| Green Pack | 80% | 5 | 10 |
| Two Year Bundle | 80% | 7 | 10 |
| Three Year Bundle | 80% | 12 | 10 |

RSJ a.s.

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 90% | 3 | 25 |
| Red Pack | 90% | 4 | 20 |
| Green Pack | 90% | 6 | 15 |
| Two Year Bundle | 90% | 6 | 15 |
| Three Year Bundle | 90% | 13 | 10 |

XR Trading LLC

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 90% | 3 | 30 |
| Red Pack | 90% | 4 | 25 |
| Green Pack | 85% | 6 | 15 |
| Two Year Bundle | 90% | 6 | 20 |
| Three Year Bundle | 85% | 12 | 10 |

DMM A

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 90% | 3 | 15 |
| Red Pack | 90% | 4 | 15 |
| Green Pack | 80% | 5 | 15 |
| Two Year Bundle | 90% | 6 | 10 |
| Three Year Bundle | 80% | 9 | 10 |

DMM B

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|--------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 85% | 3 | 30 |
| Red Pack | 85% | 4 | 20 |
| Green Pack | 75% | 5 | 10 |
| Two Year Bundle | 85% | 7 | 20 |
| Three Year Bundle | 75% | 12 | 10 |

DMM C

| Strategy | Session Presence (%) | Maximum Bid/Offer Spread (bps) | Minimum Order Size (lots) |
|------------------------|-----------------------------|---------------------------------------|----------------------------------|
| White Pack | 80% | 3 | 15 |
| Red Pack | 80% | 4 | 15 |
| Two Year Bundle | 80% | 7 | 10 |