

## LONDON NOTICE No. 2756

ISSUE DATE: 31 March 2006  
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### SHORT TERM INTEREST RATE ("STIR") FUTURES CONTRACTS

#### DESIGNATED MARKET MAKERS

##### Executive Summary

This Notice provides members with an updated list of Designated Market Makers in the Three Month Euro (EURIBOR) Interest Rate Futures Contract during extended trading hours.

1. London Notice No. 2747, issued on 28 February 2006, informed members of appointments in the Designated Market Maker ("DMM") Scheme in the Three Month Euro (EURIBOR) Interest Rate Futures Contract ("Euribor Futures") during extended trading hours (i.e. between 18.00 hours and 21.00 hours, London time) (the "Euribor Late Opening DMM Scheme").
2. This Notice provides an updated list of DMMs and their market making obligations, full details of which are contained in the Attachment.

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

stirs@liffe.com

Web site: [www.euronext.com/derivatives](http://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**

**DMMs in the Euribor Late Opening DMM Scheme**

DMMs will be required to meet the following obligations for a minimum of 90% of the period between 18.00 hours and 21.00 hours (London time). In addition, DMMs will be expected to improve on their Bid/Offer spread commitments for a portion of this period.

**Financial Market Engineering Limited, trading through Schneider Trading Associates Limited**

<b>Quarterly Delivery Months</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
Whites (Q1-Q4)	1	200
Front Reds (Q5 and Q6)	1.5	150
Back Reds (Q7 and Q8)	1.5	100

**International Trading Group L.L.C.**

<b>Quarterly Delivery Months</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
Whites (Q1-Q4)	1	100
Reds (Q5-Q8)	1.5	100

**Met Traders Limited, trading through The Kyte Group Limited**

<b>Quarterly Delivery Months</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
Front Whites (Q1 and Q2)	1	150
Back Whites (Q3 and Q4)	1	100
Front Reds (Q5 and Q6)	1	100
Back Reds (Q7 and Q8)	1.5	100

**RSJ Invest a.s.**

<b>Quarterly Delivery Months</b>	<b>Maximum Bid/Offer Spread (bps)</b>	<b>Minimum Order Size</b>
Whites (Q1-Q4)	1	200
Front Reds (Q5 and Q6)	1	100
Back Reds (Q7 and Q8)	1.5	100