

LONDON INFO-FLASH NO. LO09/37

ISSUE DATE: 15 October 2009

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

LIST OF DESIGNATED MARKET MAKERS IN PACK AND BUNDLE STRATEGIES

Executive Summary

This Info-Flash provides Members with an updated list 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.

1. London Notice No. 3191, issued on 26 August 2009, 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 (“Pack and Bundles DMM Scheme”).
2. The Attachment to this Info-Flash contains an updated list of Designated Market Makers (“DMMs”) in the Pack and Bundles DMM Scheme.
3. **Subject to the completion of legal agreements**, this Info-Flash confirms the appointment of DMMs in the Pack and Bundles DMM Scheme. These DMM arrangements will remain in place until the close of business on **Friday 26 February 2010**. The appointment of the DMMs is subject to standard contractual terms (e.g. in respect of early termination).

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Attachment to London Info-Flash No. LO09/37

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Designated Market Makers in Euribor Packs and Bundles

Equilibrium Solutions, trading through The Kyte Group Ltd

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	1.5	25
Red Pack	90%	2.0	25
Green Pack	90%	2.5	15
Two Year Bundle	90%	3.5	10
Three Year Bundle	90%	6.5	10

Financial Market Engineering Ltd, trading through Schneider Trading Associates Ltd

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	1.5	50
Red Pack	90%	2.0	35
Green Pack	90%	2.5	25
Two Year Bundle	90%	3.0	20
Three Year Bundle	90%	5.0	10

RSJ Invest a.s.

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	1.5	35
Red Pack	90%	2.0	30
Green Pack	90%	3.0	25
Two Year Bundle	90%	3.5	20
Three Year Bundle	90%	6.0	10

DMM A

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	85%	1.5	20
Red Pack	85%	2.0	20
Green Pack	85%	3.0	10
Two Year Bundle	85%	3.5	20
Three Year Bundle	85%	7.0	10

DMM B

Strategy	Session Presence¹ (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	1.5	25
Red Pack	90%	2.0	25
Green Pack	90%	4.5	25
Two Year Bundle	90%	4.5	10
Three Year Bundle	90%	7.0	10

DMM C

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	50%	2.0	50
Red Pack	50%	2.0	25
Green Pack	50%	3.0	15
Two Year Bundle	50%	4.0	25
Three Year Bundle	50%	6.0	15

DMM D

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	1.5	25
Red Pack	90%	2.0	25
Green Pack	90%	3.0	25
Two Year Bundle	90%	3.5	20
Three Year Bundle	90%	6.5	10

DMM E

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	2.5	35
Red Pack	90%	3.5	25
Green Pack	90%	5.0	15
Two Year Bundle	90%	5.0	25
Three Year Bundle	90%	8.0	15

DMM F

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	2.0	25
Red Pack	90%	2.0	25
Green Pack	90%	2.5	15
Two Year Bundle	90%	3.5	15
Three Year Bundle	90%	7.0	10

Designated Market Makers in Sterling Packs and Bundles

Equilibrium Solutions, trading through The Kyte Group Ltd

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	15
Red Pack	90%	4.0	15
Two Year Bundle	90%	6.0	10

Financial Market Engineering Ltd, trading through Schneider Trading Associates Ltd

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	25
Red Pack	90%	4.0	25
Two Year Bundle	90%	6.0	15

RSJ Invest a.s.

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	25
Red Pack	90%	4.0	20
Two Year Bundle	90%	6.0	15

DMM A

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	85%	3.0	15
Red Pack	85%	4.0	15
Two Year Bundle	85%	7.0	15

DMM B

Strategy	Session Presence ¹ (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	2.0	15
Red Pack	90%	4.0	15
Two Year Bundle	90%	6.0	10

DMM C

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	50%	3.0	25
Red Pack	50%	4.0	15
Two Year Bundle	50%	6.0	20

DMM D

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	25
Red Pack	90%	4.0	25
Two Year Bundle	90%	7.0	15

DMM E

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	4.0	35
Red Pack	90%	5.0	25
Two Year Bundle	90%	8.0	25

DMM F

Strategy	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
White Pack	90%	3.0	15
Red Pack	90%	4.0	15
Two Year Bundle	90%	7.0	10

¹ The session time for DMM B is from 07:15 to 16:15. For all other DMMs, the session time is from 07:30 to 16:30. All times are London time.