

LONDON INFO-FLASH NO. LO09/42

ISSUE DATE: 18 November 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 in Pack and Bundle strategies in the Three Month Euro (EURIBOR) and Three Month Sterling (Short Sterling) Interest Rate Futures Contracts.

1. London Info-Flash No. LO09/37, issued on 15 October 2009, provided Members with a revised 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 (respectively “Euribor Packs and Bundles” and “Sterling Packs and Bundles”).
2. The Attachment to this Info-Flash contains an updated list of DMMs in the Euribor Pack and Bundle and Sterling Pack and Bundle DMM Schemes.
3. The DMM arrangements will remain in place until the close of business on Friday 26 February 2010. All DMM appointments are subject to the standard contractual terms (e.g. in respect of early termination).
4. The Exchange remains committed to continuing to improve and develop its STIR portfolio and to offering its Members the most efficient and effective market place for the trading of STIR Contracts. Members who wish to suggest new ideas and initiatives for the future development of the Exchange’s STIR portfolio should contact Fixed Income Derivatives at NYSE Liffe.

For further information in relation to this Info-Flash, Members should contact:

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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 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

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.

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 ² (%)	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

² 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.

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