

## **LONDON NOTICE No. 3234**

ISSUE DATE: 22 December 2009  
EFFECTIVE DATE: 22 December 2009

### **SHORT AND MEDIUM GILT FUTURES CONTRACTS**

### **LIST OF DESIGNATED MARKET MAKERS**

#### **Executive Summary**

This Notice provides Members with an updated list of Designated Market Makers' ("DMMs") obligations in the Short Gilt Futures Contract.

1. London Notice No. 3221, issued on 20 November 2009, informed Members of the appointment of Designated Market Makers ("DMMs") in the Short and Medium Gilt Futures Contract.
2. Subject to the completion of the legal agreement, the Attachment to this Notice provides details of a revision to the existing DMM obligations in the Short Gilt Futures Contract for Equilibrium Solutions Limited.
3. The DMM arrangements will remain in place until the close of business on **28 May 2010**. All DMM appointments are subject to standard contractual terms (e.g. in respect of early termination).

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

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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 Makers in the Short and Medium Gilt Futures DMM Schemes**

DMM	SHORT GILT FUTURES			MEDIUM GILT FUTURES		
	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)	Session Presence (%)	Maximum Bid/Offer Spread (bps)	Minimum Order Size (lots)
<b>Equilibrium Solutions Ltd</b>	30%	2	50	90%	3	25
	60%	3	50			
<b>Financial Market Engineering</b>	90%	3	50	90%	4	25
<b>MET Traders Limited</b>	80%	3	50	80%	4	25
<b>DMM A</b>	90%	2	50	90%	4	25
<b>DMM B</b>	80%	3	50	80%	4	25
<b>DMM C</b>	80%	3	50	80%	4	25
<b>DMM D</b>	16%	2	20	16%	3	10
	64%	3	30	64%	4	20