

LONDON NOTICE No. 3274

ISSUE DATE: 6 April 2010
EFFECTIVE DATE: 6 April 2010

THREE MONTH EURODOLLAR INTEREST RATE CONTRACT OPTION AND ONE YEAR MID-CURVE OPTION ON THREE MONTH EURODOLLAR INTEREST RATE CONTRACT

SUSPENSION OF OPTIONS CONTRACTS AND SUSPENSION OF SPECIFIED DELIVERY MONTHS OF THE FUTURES CONTRACT

Executive Summary

This Notice advises Members that the Exchange intends to de-list its Eurodollar Futures and Options Contracts over time, in light of Eurodollar Contracts being listed on the US Derivatives Market, NYSE Liffe US, later this year.

This Notice also provides details of: (a) the immediate suspension of both the Option on the Three Month Eurodollar Interest Rate Contract and the One Year Mid-Curve Option on the Three Month Eurodollar Interest Rate Contract; and (b) the suspension of specified delivery months of the Three Month Eurodollar Interest Rate Contract.

This Notice requires the immediate attention of Members' staff involved with the trading and settlement of NYSE Liffe's STIR products. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

1. This Notice informs Members that later this year, NYSE Liffe US, the US derivatives market of NYSE Liffe, will make a Three Month Eurodollar Interest Rate Futures Contract followed by Options on a Three Month Eurodollar Interest Rate Futures Contract, available for trading on LIFFE CONNECT[®]. In light of this initiative, LIFFE will over time de-list its Eurodollar Futures and Options Contracts.
2. Members are advised that, with immediate effect, the Option on the Three Month Eurodollar Interest Rate Contract and the One Year Mid-Curve Option on the Three Month Eurodollar Interest Rate Contract shall be suspended on LIFFE CONNECT[®] since there is no open interest in these Contracts.
3. Members are also advised that the quarterly delivery months beyond the December 2011 delivery month and the serial months of the Three Month Eurodollar Interest Rate Contract, in which there is no open interest, will also be suspended with immediate effect. No new serial

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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.

or quarterly delivery months will be made available for trading. The remaining quarterly delivery months (June 2010 to December 2011 inclusive) will continue to be available for trading.

4. The Exchange and NYSE Liffe US will, in due course, announce arrangements to facilitate the transfer of open positions in the LIFFE Eurodollar Futures Contract to positions in NYSE Liffe's US Eurodollar Futures Contract.

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

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