

LONDON NOTICE No. 3550

ISSUE DATE: 23 December 2011
EFFECTIVE DATE: 3 January 2012

EURO SWAPNOTE[®] CONTRACTS APPOINTMENT OF DESIGNATED MARKET MAKERS

Executive Summary

This Notice informs Members of the appointment of Designated Market Makers (“DMMs”) in the Euro Swapnote[®] Futures Contracts.

1. London Info–Flash No. LO11/55, issued on 13 December 2011, invited Members to apply for DMM status in the Euro Swapnote[®] Futures Contracts.
2. **Subject to the completion of legal agreements**, this Notice confirms the appointment of DMMs in the Euro Swapnote[®] Futures Contracts. The DMM Programme will be in place from **3 January 2012 until the close of business on 29 June 2012**. The DMM appointments are subject to standard contractual terms.
3. Details of the DMMs and their market making obligations in each of the Two Year, Five Year, and Ten Year Euro Swapnote[®] Futures Contracts are contained in the Attachment to this Notice.

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.

Euro Swapnote[®] Futures Contracts: Designated Market Maker (“DMM”) Obligations

DMMs will be required to meet the following obligations for the period from 07:00 hours to 18:00 hours (London time).

Two Year Euro Swapnote[®] Futures Contract			
Primary DMM	Spread	Size	Session Presence
MET Group Limited	2.0	150	80%
DMM 2A	2.0	300	80%
DMM 2B	2.5	100	80%

Five Year Euro Swapnote[®] Futures Contract			
Primary DMM	Spread	Size	Session Presence
DMM 5A	5	150	80%

Ten Year Euro Swapnote[®] Futures Contract			
Primary DMM	Spread	Size	Session Presence
DMM 10A	7	100	80%

NB: No secondary DMMs have been appointed.