

LONDON NOTICE No. 3544

ISSUE DATE: 14 December 2011

EFFECTIVE DATE: 20 December 2011

DELISTING OF EURODOLLAR FUTURES, OPTION AND ONE YEAR MID-CURVE OPTION ON EURODOLLAR FUTURES CONTRACTS (EXCHANGE CONTRACTS NO. 15, NO. 115 AND NO. 115M)

TERMINATION OF THE STIR LIQUIDITY PROVIDER SCHEME FOR LIFFE'S EURODOLLAR FUTURES CONTRACT

Executive Summary

This Notice informs Members that LIFFE's Eurodollar Futures and Options Contracts will be delisted on and from Tuesday 20 December 2011 and that the STIR Liquidity Provider Scheme for LIFFE's Eurodollar Futures Contract will also be terminated.

1. London Notice No. [3274](#), issued on 6 April 2010, informed Members of the intention to introduce a Three Month Eurodollar Interest Rate Futures Contract ("Eurodollar Futures") on the U.S. Derivatives Market, NYSE Liffe U.S.. Members were advised that LIFFE's Eurodollar Futures, Option and One Year Mid-Curve Option on the Eurodollar Futures Contracts (the "London Eurodollar Contracts") would be delisted over time, with the immediate suspension of the Options and all listed delivery months in the Futures beyond December 2011.
2. This Notice informs Members that all London Eurodollar Contracts will be delisted at the close of business on Monday 19 December 2011 following the expiry of the December 2011 delivery month. The December 2011 delivery month expires at 11:00 hours (London time) on Monday 19 December 2011.
3. This Notice also informs Members that the associated STIR Liquidity Provider Scheme for LIFFE's Eurodollar Futures Contract will be terminated at the close of business on Monday 19 December 2011.
4. For further information in relation to the NYSE Liffe U.S. Eurodollar Futures Contracts, Members should refer to NYSE Liffe U.S. Notice No. [05/2011](#), issued on 10 March 2011.

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

Fixed Income Derivatives

+ 44 (0)20 7379 2222

stirs@nyx.com

Web site: www.nyx.com/liffe

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.