

LONDON NOTICE No. 3502

ISSUE DATE: 19 September 2011
EFFECTIVE DATE 19 September 2011

SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS (EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7)

INITIAL LISTS OF DELIVERABLE GILTS SHORT AND MEDIUM GILT FUTURES: MARCH 2012 DELIVERY MONTH LONG GILT FUTURES: JUNE 2012 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the March 2012 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the June 2012 delivery month for Long Gilt Futures Contracts.

1. By virtue of Term 3.01 of the Contract Terms, the Board is required in respect of each delivery month to publish, on or before the tenth business day prior to the First Notice Day, a List of Deliverable Gilts which will constitute Deliverable Gilts capable of being included in a valid Seller's Delivery Notice.
2. The March 2012 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 29 September 2011. The First Notice Day of the March 2012 delivery month is 28 February 2012.
3. The June 2012 delivery month of the Long Gilt Futures Contract will become available for trading on 29 September 2011. The First Notice Day of the June 2012 delivery month is 30 May 2012.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the March 2012 delivery month of Short and Medium Gilts Futures and the June 2012 delivery month of Long Gilt Futures accompany this Notice.

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

Fixed Income Derivatives +44 (0)20 7379 2222 bonds@nyx.com

Attachment: Initial lists of Deliverable Gilts.

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.

INITIAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3502

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2012**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>MARCH 2012 DELIVERY DAYS</u>
GB00B3KJDW09	2.25	7 Mar 2014	0.9854333	6.181319 6.114130	-43.269231 -42.798913	12--567 89--23456--90123--67890-
GB0031829509	5.00	7 Sep 2014	1.0481364	13.736264 13.586957	-96.153846 -95.108696	12--567 89--23456--90123--67890-
GB00B4LFZR36	2.75	22 Jan 2015	0.9931048	7.554945	287.087912	12--56789--23456--90123--67890-

Key: *International Securities Identification Number
Price Factor: price factor expressed as a fraction of par.
Daily Accrued: accrued interest per day on £100,000 face value.
Initial Accrued: accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.
Delivery Days: - = non business day.

Invoicing Amount: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

Gilts issued subsequent to publication of the Initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final List of Deliverable Gilts.

Issue Date: 19 September 2011

INITIAL LIST OF DELIVERABLE GILTS**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2012**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>MARCH 2012 DELIVERY DAYS</u>
GB00B0V3WX43	4.00	7 Sep 2016	1.0000067	10.989011 10.869565	-76.923077 -76.086957	12--567 89--23456--90123--67890-
GB00B3Z3K594	1.75	22 Jan 2017	0.9008936	4.807692	182.692308	12--56789--23456--90123--67890-
GB00B1VWPC84	5.00	7 Mar 2018	1.0530138	13.736264 13.586957	-96.153846 -95.108696	12--567 89--23456--90123--67890-

Key:
Price Factor: *International Securities Identification Number
Daily Accrued: price factor expressed as a fraction of par.
Initial Accrued: accrued interest per day on £100,000 face value.
Delivery Days: accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.
- = non business day.

Invoicing Amount: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

Gilts issued subsequent to publication of the Initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final List of Deliverable Gilts.

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INITIAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2012**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>JUNE 2012 DELIVERY DAYS</u>
GB0009997999	8.00	7 Jun 2021	1.1377447	21.857923 21.857923	-153.005464 -153.005464	1--4567 8--12345--89012--56789-
GB00B4RMG977	3.75	7 Sep 2021	0.8417634	10.190217	866.168478	1--45678--12345--89012--56789-
GB00B3KJDQ49	4.00	7 Mar 2022	0.8537192	10.869565	923.913043	1--45678--12345--89012--56789-
GB0030880693	5.00	7 Mar 2025	0.9115989	13.586957	1154.891304	1--45678--12345--89012--56789-

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Delivery Days:

*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on £100,000 face value.

accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.

- = non business day.

Invoicing Amount:

 $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

Gilts issued subsequent to publication of the Initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final List of Deliverable Gilts.

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