

## **LONDON NOTICE No. 3300**

ISSUE DATE: 29 June 2010  
EFFECTIVE DATE 29 June 2010

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

#### **INITIAL LIST OF DELIVERABLE GILTS: SEPTEMBER 2010 DELIVERY MONTH**

##### **Executive Summary**

This Notice advises Members of an update to the initial list of Deliverable Gilts for the September 2010 delivery month of the Short, Medium and 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 attached updated initial list for the September 2010 delivery month supersedes the initial list published under London Notice No. 3235, issued on 29 December 2009.

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

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

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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**INITIAL LIST OF DELIVERABLE GILTS****SHORT GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2010**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2010 DELIVERY DAYS</u>
GB0030468747	5.00	7 Mar 2012	0.9857224	13.586957 13.812155	-95.108696 -96.685083	123--67 890--34567--01234--7890
GB00B1L6WG32	5.25	7 Jun 2012	0.9875178	14.344262	1219.262295	123--67890--34567--01234--7890
GB00B29WRG55	4.50	7 Mar 2013	0.9654556	12.228261 12.430939	-85.597826 -87.016575	123--67 890--34567--01234--7890
GB0008921883	8.00	27 Sep 2013	1.0552635	21.739130 21.739130 22.099448	3413.043478 -586.956522 -596.685083	123--67890--3456 7--01234--7 890

**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 this 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

### **MEDIUM GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST**

**DELIVERY MONTH: SEPTEMBER 2010**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2010 DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 2014	0.9647872	13.586957 13.812155	-95.108696 -96.685083	123--67 890--34567--01234--7890
GB00B4LFZR36	2.75	22 Jan 2015	0.8761840	7.472826	298.913043	123--67890--34567--01234--7890
GB0033280339	4.75	7 Sep 2015	0.9465486	12.907609 13.121547	-90.353261 -91.850829	123--67 890--34567--01234--7890
GB0008881541	8.00	7 Dec 2015	1.0890106	21.857923	1857.923497	123--67890--34567--01234--7890

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 this 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: SEPTEMBER 2010**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>SEPTEMBER 2010 DELIVERY DAYS</u></b>
GB00B4YRFP41	3.75	7 Sep 2019	0.8450700	10.190217 10.359116	-71.331522 -72.513812	123--67 890--34567--01234--7890
GB00B058DQ55	4.75	7 Mar 2020	0.9103736	12.907609 13.121547	-90.353261 -91.850829	123--67 890--34567--01234--7890
GB0009997999	8.00	7 Jun 2021	1.1567886	21.857923	1857.923497	123--67890--34567--01234--7890
GB00B3KJDQ49	4.00	7 Mar 2022	0.8354111	10.869565 11.049724	-76.086957 -77.348066	123--67 890--34567--01234--7890

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 this 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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