

**LONDON NOTICE No. 3337**

ISSUE DATE: 24 September 2010  
EFFECTIVE DATE 24 September 2010

**SHORT, MEDIUM AND LONG GILT CONTRACTS  
(EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7)****INITIAL LISTS OF DELIVERABLE GILTS: JUNE 2011 DELIVERY MONTH****Executive Summary**

This Notice advises Members of the initial Lists of Deliverable Gilts for the June 2011 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 June 2011 delivery month will become available for trading on 29 September 2010. The First Notice Day of the June 2011 delivery month is 30 May 2011. For the guidance of Members and their clients, initial Lists of Deliverable Gilts for the June 2011 delivery month accompany this Notice.

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

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

Attachment: Initial Lists of Deliverable Gilts for June 2011 delivery month.

Web site: [www.nyx.com/liffe](http://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****SHORT GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2011**

<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>JUNE 2011 DELIVERY DAYS</u></b>
GB00B29WRG55	4.50	7 Mar 2013	0.9751290	12.228261	1039.402174	123--67890--34567--01234--7890
GB0008921883	8.00	27 Sep 2013	1.0425964	21.739130	1413.043478	123--67890--34567--01234--7890
GB00B3KJDW09	2.25	7 Mar 2014	0.9056679	6.114130	519.701087	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.

Issue Date: 24 September 2010

**INITIAL LIST OF DELIVERABLE GILTS**

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

**DELIVERY MONTH: JUNE 2011**

<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>JUNE 2011 DELIVERY DAYS</u></b>
GB0033280339	4.75	7 Sep 2015	0.9534707	12.907609	1097.146739	123--67890--34567--01234--7890
GB0008881541	8.00	7 Dec 2015	1.0781299	21.978022 21.857923	-153.846154 -153.005464	123--67 890--34567--01234--7890
GB00B0V3WX43	4.00	7 Sep 2016	0.9107502	10.869565	923.913043	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.

Issue Date: 24 September 2010

**INITIAL LIST OF DELIVERABLE GILTS**

**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

**DELIVERY MONTH: JUNE 2011**

<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>JUNE 2011 DELIVERY DAYS</u></b>
GB00B058DQ55	4.75	7 Mar 2020	0.9156556	12.907609	10973.146739	123--67890--34567--01234--7890
GB00B582JV65	3.75	7 Sep 2020	0.8417634	10.190217	866.168478	123--67890--34567--01234--7890
GB0009997999	8.00	7 Jun 2021	1.1489745	21.978022 21.857923	-153.846154 -153.005464	123--67 890--34567--01234--7890
GB00B3KJDQ49	4.00	7 Mar 2022	0.8429774	10.869565	923.913043	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.

Issue Date: 24 September 2010