

LONDON NOTICE No. 3357

ISSUE DATE: 15 November 2010
EFFECTIVE DATE: 15 November 2010

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

LIST OF DELIVERABLE GILTS: DECEMBER 2010 DELIVERY MONTH

Executive Summary

This Notice advises Members of the List of Deliverable Gilts for the December 2010 delivery month.

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 lists have now been declared by the Board to be the Lists of Deliverable Gilts in respect of the December 2010 delivery month of the Short, Medium and Long Gilt Contracts. All details included in the Lists shall be final and binding.
3. The First Notice Day of the December 2010 delivery month is 1 December 2010.

Attachment: Lists of Deliverable Gilts for December 2010 delivery month.

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

Fixed Income Derivatives

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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.

FINAL LIST OF DELIVERABLE GILTS**SHORT GILT FUTURES CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 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>DECEMBER 2010 DELIVERY DAYS</u>
GB00B1L6WG32	5.25	7 Jun 2012	0.9892950	14.344262 14.423077	-100.409836 -100.961538	123--67 890--34567--01234----901
GB00B29WRG55	4.50	7 Mar 2013	0.9685838	12.430939	1044.198895	123--67890--34567--01234----901
GB0008921883	8.00	27 Sep 2013	1.0510570	22.099448	1414.364641	123--67890--34567--01234----901

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

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FINAL LIST OF DELIVERABLE GILTS

MEDIUM GILT FUTURES CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: DECEMBER 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>DECEMBER 2010 DELIVERY DAYS</u>
GB00B4LFZR36	2.75	22 Jan 2015	0.8823316	7.472826	978.940217	123--67890--34567--01234---901
GB0033280339	4.75	7 Sep 2015	0.9487657	13.121547	1102.209945	123--67890--34567--01234---901
GB0008881541	8.00	7 Dec 2015	1.0855622	21.857923 21.978022	-153.005464 -153.846154	123--67 890--34567--01234---901
GB00B3QCG246	2.00	22 Jan 2016	0.8252863	5.434783	146.739130	123--67890--34567--01234---901
GB00B0V3WX43	4.00	7 Sep 2016	0.9036543	11.049724	928.176796	123--67890--34567--01234---901

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

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FINAL LIST OF DELIVERABLE GILTS**LONG GILT FUTURES CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 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>DECEMBER 2010 DELIVERY DAYS</u>
GB00B4YRFP41	3.75	7 Sep 2019	0.8482830	10.359116	870.165746	123--67890--34567--01234---901
GB00B058DQ55	4.75	7 Mar 2020	0.9120496	13.121547	1102.209945	123--67890--34567--01234---901
GB00B582JV65	3.75	7 Sep 2020	0.8354616	10.359116	870.165746	123--67890--34567--01234---901
GB0009997999	8.00	7 Jun 2021	1.1543437	21.857923 21.978022	-153.005464 -153.846154	123--67 890--34567--01234---901
GB00B3KJDQ49	4.00	7 Mar 2022	0.8378512	11.049724	928.176796	123--67890--34567--01234---901

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

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