

LONDON NOTICE No. 3270

ISSUE DATE: 29 March 2010
EFFECTIVE DATE 30 March 2010

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

INITIAL LIST OF DELIVERABLE GILTS: DECEMBER 2010 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial list of Deliverable Gilts for the December 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 December 2010 delivery month will become available for trading on 30 March 2010. The First Notice Day of the December 2010 delivery month is 29 November 2010. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the December 2010 delivery month accompanies 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 list of Deliverable Gilts for December 2010 delivery month.

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

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: 29 March 2010

INITIAL LIST OF DELIVERABLE GILTS**MEDIUM GILT 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
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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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

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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