

## **LONDON NOTICE No. 3412**

ISSUE DATE: 29 March 2011  
EFFECTIVE DATE 29 March 2011

### **LONG GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 7)**

### **INITIAL LIST OF DELIVERABLE GILTS: DECEMBER 2011 DELIVERY MONTH**

#### **Executive Summary**

This Notice advises Members of the initial list of Deliverable Gilts for the December 2011 delivery month of the Long Gilt Futures Contract.

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 2011 delivery month will become available for trading on 30 March 2011. The First Notice Day of the December 2011 delivery month is 29 November 2011. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the December 2011 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](mailto:bonds@liffe.com)

Attachment: Initial list of Deliverable Gilts for December 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****LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 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>December 2011 DELIVERY DAYS</u></b>
GB00B582JV65	3.75	7 Sep 2020	0.8482660	10.302198	865.384615	12--56789--23456--90123--890
GB0009997999	8.00	7 Jun 2021	1.1434420	21.857923 21.857923	-153.005464 -153.005464	12--567 89--23456--90123--890
GB00B3KJDQ49	4.00	7 Mar 2022	0.8482670	10.989011	923.076923	12--56789--23456--90123--890
GB00B4RMG977	3.75	7 Sep 2021	0.8354456	10.302198	865.384615	12--56789--23456--90123--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.

Issue Date: 29 March 2011