

LONDON NOTICE No. 3390

ISSUE DATE: 27 January 2011
EFFECTIVE DATE 27 January 2011

SHORT AND MEDIUM GILT FUTURES CONTRACTS (EXCHANGE CONTRACTS NO. 100 AND NO. 99)

INITIAL LIST OF DELIVERABLE GILTS: SEPTEMBER 2011 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial list of Deliverable Gilts for the September 2011 delivery month of the Short and Medium 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 First Notice Day of the September 2011 delivery month is 30 August 2011. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the September 2011 delivery month in respect of the Short and Medium Gilt Contracts 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 September 2011 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: SEPTEMBER 2011**

<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 2011 DELIVERY DAYS</u>
GB00B29WRG55	4.50	7 Mar 2013	0.9785761	12.228261 12.362637	-85.597826 -86.538462	12--567 89--23456--90123—67890
GB0008921883	8.00	27 Sep 2013	1.0383334	21.739130 21.739130 21.978022	3413.043478 -586.956522 -593.406593	12--56789--23456 --90123—67 890
GB00B3KJDW09	2.25	7 Mar 2014	0.9136167	6.114130 6.181319	-42.798913 -43.269231	12--567 89--23456--90123—67890
GB0031829509	5.00	7 Sep 2014	0.9727919	13.586957 13.736264	-95.108696 -96.153846	12--567 89--23456--90123—67890

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: 27 January 2011

INITIAL LIST OF DELIVERABLE GILTS**MEDIUM GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2011**

<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 2011 DELIVERY DAYS</u>
GB0033280339	4.75	7 Sep 2015	0.9559802	12.907609 13.049451	-90.353261 -91.346154	12--567 89--23456--90123--67890
GB0008881541	8.00	7 Dec 2015	1.0741403	21.857923	1857.923497	12--56789--23456--90123--67890
GB00B3QCG246	2.00	22 Jan 2016	0.8476287	5.434783	217.391304	12--56789--23456--90123--67890
GB00B0V3WX43	4.00	7 Sep 2016	0.9144689	10.869565 10.989011	-76.086957 -76.923077	12--567 89--23456--90123--67890
GB0008931148	8.75	25 Aug 2017	1.1364823	23.777174	142.663043	12--56789--23456--90123--67890

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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