

LONDON NOTICE No. 3216

ISSUE DATE: 6 November 2009
EFFECTIVE DATE: 23 November 2009

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

LIST OF DELIVERABLE GILTS: MARCH 2010 AND JUNE 2010 DELIVERY MONTHS

Executive Summary

This Notice advises Members of the List of Deliverable Gilts for the March 2010 and June 2010 delivery months of the Short and Medium Gilt Futures Contracts.

1. London Notice No. 3213, issued on 5 November 2009, informed Members of the launch of Short and Medium Gilt Futures Contracts, to be made available for trading on LIFFE CONNECT[®] on and from **Monday 23 November 2009**.
2. By virtue of Term 3.01 of the Contract Terms, the Board is required in respect of each delivery month of each Gilt Futures Contract, 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.
3. The March 2010 and June 2010 delivery months of the Short and Medium Gilt Futures will become available for trading on 23 November 2009. The First Notice Day of the March 2010 delivery month is 25 February 2010 and the First Notice Day of the June 2010 delivery month is 27 May 2010. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the March 2010 and June 2010 delivery months 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

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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.

INITIAL LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2010 DELIVERY DAYS</u>
GB00B3F2K012	3.25	7 Dec 2011	0.9544239	8.928571	741.071429	12345-- 89012--56789--23456--901
GB0030468747	5.00	7 Mar 2012	0.9812821	13.812155 13.586957	-96.685083 -95.108696	12345-- 89012--56789--23456--901
GB00B1L6WG32	5.25	7 Jun 2012	0.9842108	14.423077	1197.115385	12345-- 89012--56789--23456--901
GB00B29WRG55	4.50	7 Mar 2013	0.9591773	12.430939 12.228261	-87.016575 -85.597826	12345-- 89012--56789--23456--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**MEDIUM GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2010 DELIVERY DAYS</u>
GB00B3KJDW09	2.25	7 Mar 2014	0.8679032	6.215470 6.114130	-43.508287 -42.798913	12345-- 89012--56789--23456--901
GB0031829509	5.00	7 Sep 2014	0.9609569	13.812155 13.586957	-96.685083 -95.108696	12345-- 89012--56789--23456--901
GB00B4LFZR36	2.75	22 Jan 2015	0.8638596	7.596685	281.077348	12345-- 89012--56789--23456--901
GB0033280339	4.75	7 Sep 2015	0.9420357	13.121547 12.907609	-91.850829 -90.353261	12345-- 89012--56789--23456--901
GB0008881541	8.00	7 Dec 2015	1.0961818	21.978022	1824.175824	12345-- 89012--56789--23456--901

Key: *International Securities Identification Number

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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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INITIAL LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 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>JUNE 2010 DELIVERY DAYS</u>
GB00B3F2K012	3.25	7 Dec 2011	0.9607062	8.928571 8.879781	-62.500000 -62.158470	1234--7 8901--45678--12345--890
GB0030468747	5.00	7 Mar 2012	0.9833826	13.586957	1154.891304	1234--78901--45678--12345--890
GB00B1L6WG32	5.25	7 Jun 2012	0.9859659	14.423077 14.344262	-100.961538 -100.409836	1234--7 8901--45678--12345--890
GB00B29WRG55	4.50	7 Mar 2013	0.9622010	12.228261	1039.402174	1234--78901--45678--12345--890

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INITIAL LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: JUNE 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>JUNE 2010 DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 2014	0.9627545	13.586957	1154.891304	1234--78901--45678--12345--890
GB00B4LFZR36	2.75	22 Jan 2015	0.8699913	7.596685	979.972376	1234--78901--45678--12345--890
GB0033280339	4.75	7 Sep 2015	0.9441775	12.907609	1097.146739	1234--78901--45678--12345--890
GB0008881541	8.00	7 Dec 2015	1.0927808	21.978022 21.857923	-153.846154 -153.005464	1234--7 8901--45678--12345--890

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