

LONDON NOTICE No. 3397

ISSUE DATE: 11 February 2011
EFFECTIVE DATE 11 February 2011

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

FINAL LISTS OF DELIVERABLE GILTS: MARCH 2011 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the March 2011 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 March 2011 delivery month became available for trading on 29 June 2010. The First Notice Day of the March 2011 delivery month is 25 February 2011. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the March 2011 delivery month accompany 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: Final list of Deliverable Gilts for March 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.

FINAL LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2011 DELIVERY DAYS</u>
GB00B29WRG55	4.50	7 Mar 2013	0.9719156	12.430939 12.228261	-87.016575 -85.597826	1234--7 8901--45678--12345--8901
GB0008921883	8.00	27 Sep 2013	1.0469424	22.099448 22.099448 21.739130	3403.314917 -596.685083 -586.956522	1234--78901--4567 8--12345 --8901
GB00B3KJDW09	2.25	7 Mar 2014	0.8979207	6.215470 6.114130	-43.508287 -42.798913	1234--7 8901--45678--12345--8901

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 CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2011 DELIVERY DAYS</u>
GB0033280339	4.75	7 Sep 2015	0.9511924	13.121547 12.907609	-91.850829 -90.353261	1234--7 8901--45678--12345--8901
GB0008881541	8.00	7 Dec 2015	1.0817482	21.978022	1824.175824	1234--78901--45678--12345--8901
GB00B3QCG246	2.00	22 Jan 2016	0.8324595	5.524862	204.419890	1234--78901--45678--12345--8901
GB00B0V3WX43	4.00	7 Sep 2016	0.9072480	11.049724 10.869565	-77.348066 -76.086957	1234--7 8901--45678--12345--8901

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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x Delivery Day in Month)

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FINAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2011 DELIVERY DAYS</u>
GB00B058DQ55	4.75	7 Mar 2020	0.9139327	13.121547 12.907609	-91.850829 -90.353261	1234--7 8901--45678--12345--8901
GB00B582JV65	3.75	7 Sep 2020	0.8386573	10.359116 10.190217	-72.513812 -71.331522	1234--7 8901--45678--12345--8901
GB0009997999	8.00	7 Jun 2021	1.1515421	21.978022	1824.175824	1234--78901--45678--12345--8901
GB00B3KJDQ49	4.00	7 Mar 2022	0.8404705	11.049724 10.869565	-77.348066 -76.086957	1234--7 8901--45678--12345--8901

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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