

LONDON NOTICE No. 3469

ISSUE DATE: 7 July 2011
EFFECTIVE DATE 7 July 2011

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

INITIAL LISTS OF DELIVERABLE GILTS: DECEMBER 2011 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the December 2011 delivery month of the Short and Medium Gilt Futures Contracts.

1. London Notice No. 3389, issued on 27 January 2011, informed Members of a change to the Notional Coupons in the Short and Medium Gilt Futures Contracts from 6% to 3% and 4% respectively, effective from the December 2011 delivery month.
2. 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.
3. The December 2011 delivery month will become available for trading on Monday 11 July 2011. The First Notice Day of the December 2011 delivery month is Tuesday 29 November 2011. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the December 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@nyx.com

Attachment: Initial lists of Deliverable Gilts for December 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 (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: DECEMBER 2011

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>DECEMBER 2011</u> <u>DELIVERY DAYS</u>
GB00B3KJDW09	2.25	7 Mar 2014	0.9836635	6.181319	519.230769	12--56789--23456--90123----890-
GB0031829509	5.00	7 Sep 2014	1.0526713	13.736264	1153.846154	12--56789--23456--90123----890-
GB00B4LFZR36	2.75	22 Jan 2015	0.9925377	7.472826	978.940217	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 final 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: 7 July 2011

INITIAL LIST OF DELIVERABLE GILTS**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 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>DECEMBER 2011 DELIVERY DAYS</u>
GB00B3QCG246	2.00	22 Jan 2016	0.9243435	5.434783	711.956522	12--56789--23456--90123----890-
GB00B0V3WX43	4.00	7 Sep 2016	0.9999507	10.989011	923.076923	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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x Delivery Day in Month)

Gilts issued subsequent to publication of this final 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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