

LONDON NOTICE No. 3462

ISSUE DATE: 29 June 2011
EFFECTIVE DATE 29 June 2011

LONG GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 7)

INITIAL LIST OF DELIVERABLE GILTS: MARCH 2012 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial list of Deliverable Gilts for the March 2012 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 March 2012 delivery month will become available for trading on 29 June 2011. The First Notice Day of the March 2012 delivery month is 28 February 2012. For the guidance of Members and their clients, the initial list of Deliverable Gilts for the March 2012 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@nyx.com

Attachment: Initial lists of Deliverable Gilts for March 2012 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**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2012**

<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 2012 DELIVERY DAYS</u>
GB0009997999	8.00	7 Jun 2021	1.1404631	21.857923	1836.065574	12--56789--23456--90123--67890-
GB00B4RMG977	3.75	7 Sep 2021	0.8386584	10.302198 10.190217	-72.115385 -71.331522	12--567 89--23456--90123--67890-
GB00B3KJDQ49	4.00	7 Mar 2022	0.8510555	10.989011 10.869565	-76.923077 -76.086957	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 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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