

## **LONDON NOTICE No. 3459**

ISSUE DATE: 28 June 2011

EFFECTIVE DATE: 29 June 2011

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

#### **DELAY TO THE LISTING OF THE DECEMBER 2011 DELIVERY MONTH**

##### **Executive Summary**

This Notice informs Members that the listing of the December 2011 delivery month in the Short and Medium Gilt Futures Contracts will be delayed until Monday, 11 July 2011.

1. London Notice No. 3389, issued on 27 January 2011, informed Members of a change in the Notional Coupon size of the Short and Medium Gilt Futures Contracts (the “Contracts”) from 6% in each of the Contracts, to 3% and 4% respectively, from the December 2011 delivery months onwards.
2. This Notice informs Members that the Exchange has determined to delay the listing of the December 2011 delivery months in the Contracts until Monday, 11 July 2011. The December 2011 delivery months were originally scheduled to become available for trading on Wednesday, 29 June 2011.
3. Delaying the listing of the December 2011 delivery months will enable the Exchange to enter into further consultation with market makers to review the effectiveness of the proposed change to the Notional Coupon in light of the current UK interest rate environment.

For further information in relation to this Notice, Members should contact:

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