

## **LONDON NOTICE No. 3408**

ISSUE DATE: 18 March 2011  
EFFECTIVE DATE: 18 March 2011

### **LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)**

### **UPDATE TO THE INITIAL LISTS OF DELIVERABLE GILTS: JUNE 2011 AND SEPTEMBER 2011 DELIVERY MONTHS**

#### **Executive Summary**

This Notice advises Members of an update to the initial lists of Deliverable Gilts for the June 2011 and the September 2011 delivery months 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 attached updated initial lists for the June 2011 and the September 2011 delivery months supersede the initial lists published under London Notice No. 3337, issued on 24 September 2010 and London Notice No. 3378, issued on 5 January 2011 respectively.
3. The lists have only one **addition:**

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B4RMG977	3.75	7 September 2021

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

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**INITIAL LIST OF DELIVERABLE GILTS****LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2011**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>JUNE 2011 DELIVERY DAYS</u></b>
GB00B058DQ55	4.75	7 Mar 2020	0.9156556	12.907609	10973.146739	123--67890--34567--01234--7890
GB00B582JV65	3.75	7 Sep 2020	0.8417634	10.190217	866.168478	123--67890--34567--01234--7890
GB0009997999	8.00	7 Jun 2021	1.1489745	21.978022 21.857923	-153.846154 -153.005464	123--67 890--34567--01234--7890
GB00B3KJDQ49	4.00	7 Mar 2022	0.8429774	10.869565	923.913043	123--67890--34567--01234 --7890
<b>GB00B4RMG977</b>	<b>3.75</b>	<b>7 Sep 2021</b>	<b>0.8293338</b>	<b>10.190217</b>	<b>754.076087</b>	<b>123--67890--34567--01234--7890</b>

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.

Issue Date: 18 March 2011

**INITIAL LIST OF DELIVERABLE GILTS****LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2011**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>SEPTEMBER 2011 DELIVERY DAYS</u></b>
GB00B582JV65	3.75	7 Sep 2020	0.8450700	10.190217 10.302198	-71.331522 -72.115385	12--567 89--23456--90123--67890
GB0009997999	8.00	7 Jun 2021	1.1460459	21.857923	1857.923497	12--56789--23456--90123--67890
GB00B3KJDQ49	4.00	7 Mar 2022	0.8456870	10.869565 10.989011	-76.086957 -76.923077	12--567 89--23456--90123--67890
<b>GB00B4RMG977</b>	<b>3.75</b>	<b>7 Sep 2021</b>	<b>0.8324377</b>	<b>10.190217 10.302198</b>	<b>-71.331522 -72.115385</b>	<b>12--567 89--23456--90123--67890</b>

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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