

LONDON NOTICE No. 3378

ISSUE DATE: 5 January 2011
EFFECTIVE DATE 5 January 2011

LONG GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 7)

INITIAL LIST OF DELIVERABLE GILTS: SEPTEMBER 2011 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial List of Deliverable Gilts for the September 2011 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 September 2011 delivery month became available for trading on 30 December 2010. The First Notice Day of the September 2011 delivery month is 30 August 2011. For the guidance of Members and their clients, an initial List of Deliverable Gilts for the September 2011 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@liffe.com

Attachment: Initial List of Deliverable Gilts for September 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**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 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>SEPTEMBER 2011 DELIVERY DAYS</u>
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

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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