

## **LONDON NOTICE No. 3486**

ISSUE DATE: 17 August 2011  
EFFECTIVE DATE 17 August 2011

### **SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS (EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7)**

### **FINAL LISTS OF DELIVERABLE GILTS: SEPTEMBER 2011 DELIVERY MONTH**

#### **Executive Summary**

This Notice advises Members of the final lists of Deliverable Gilts for the September 2011 delivery month of the Short, Medium and Long Gilt Futures Contracts.

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, the final lists of Deliverable Gilts for the September 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: Final lists of Deliverable Gilts for September 2011 delivery month.

Web site: [www.nyx.com/liffe](http://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.

**FINAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3486

**SHORT GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2011**

<b><u>GILT</u></b> <b><u>ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b> <b><u>FACTOR</u></b>	<b><u>DAILY</u></b> <b><u>ACCRUED</u></b>	<b><u>INITIAL</u></b> <b><u>ACCRUED</u></b>	<b><u>SEPTEMBER 2011</u></b> <b><u>DELIVERY DAYS</u></b>
GB00B29WRG55	4.50	7 Mar 2013	0.9785761	12.228261 12.362637	-85.597826 -86.538462	12--567 89--23456--90123--67890
GB0008921883	8.00	27 Sep 2013	1.0383334	21.739130 21.739130 21.978022	3413.043478 -586.956522 -593.406593	12--56789--23456 --90123--67 890
GB00B3KJDW09	2.25	7 Mar 2014	0.9136167	6.114130 6.181319	-42.798913 -43.269231	12--567 89--23456--90123--67890
GB0031829509	5.00	7 Sep 2014	0.9727919	13.586957 13.736264	-95.108696 -96.153846	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.

Issue date: 17 August 2011

### MEDIUM GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>SEPTEMBER 2011</u>
ISIN* CODE			FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS

GB0033280339	4.75	7 Sep 2015	0.9559802	12.907609 13.049451	-90.353261 -91.346154	12--567 89--23456--90123--67890
GB0008881541	8.00	7 Dec 2015	1.0741403	21.857923	1857.923497	12--56789--23456--90123--67890
GB00B3QCG246	2.00	22 Jan 2016	0.8476287	5.434783	217.391304	12--56789--23456--90123--67890
GB00B0V3WX43	4.00	7 Sep 2016	0.9144689	10.869565 10.989011	-76.086957 -76.923077	12--567 89--23456--90123--67890
GB0008931148	8.75	25 Aug 2017	1.1364823	23.777174	142.663043	12--56789--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:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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Issue date: 17 August 2011

**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>SEPTEMBER 2011</u>
ISIN* CODE			FACTOR	ACCRUED	ACCRUED	DELIVERY DAYS

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
GB00B4RMG977	3.75	7 Sep 2021	0.8324377	10.190217 10.302198	-71.331522 -72.115385	12--567 89--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 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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