

LONDON NOTICE No. 3488

ISSUE DATE: 22 August 2011
EFFECTIVE DATE: 22 August 2011

MEDIUM GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 99)**UPDATE TO THE INITIAL LIST OF DELIVERABLE GILTS: DECEMBER 2011
DELIVERY MONTH****Executive Summary**

This Notice provides Members with an update to the initial list of Deliverable Gilts for the December 2011 delivery month of the Medium 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 list in respect of the December 2011 delivery month of the Medium Gilt Futures Contract supersedes the initial list published under London Notice No. 3469 issued on 7 July 2011.
3. The list has only one **addition**:

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B3Z3K594	1.75	22 Jan 2017

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

Fixed Income Derivatives +44 (0)20 7379 2222 bonds@liffe.com

Web site: www.nyx.com/liffe

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INITIAL LIST OF DELIVERABLE GILTS**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 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>DECEMBER 2011 DELIVERY DAYS</u>
GB00B3QCG246	2.00	22 Jan 2016	0.9243435	5.434783	711.956522	12--56789--23456--90123----890-
GB00B0V3WX43	4.00	7 Sep 2016	0.9999507	10.989011	923.076923	12--56789--23456--90123----890-
GB00B3Z3K594	1.75	22 Jan 2017	0.8963605	4.755435	489.809783	12--56789--23456--90123----890-

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 the 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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