

LONDON NOTICE No. 3348

ISSUE DATE: 2 November 2010
EFFECTIVE DATE: 2 November 2010

**MEDIUM GILT FUTURES CONTRACT
(EXCHANGE CONTRACT NO. 99)****UPDATE TO THE INITIAL LISTS OF DELIVERABLE GILTS: DECEMBER 2010,
MARCH 2011 AND JUNE 2011 DELIVERY MONTHS****Executive Summary**

This Notice advises Members of an update to the initial lists of Deliverable Gilts for the December 2010, March 2011 and June 2011 delivery months 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 lists for the December 2010, March 2011 and the June 2011 delivery months supersede the initial lists published under London Notice No. 3301, issued on 29 June 2010, London Notice No. 3302, issued on 29 June 2010, and London Notice No. 3339, issued on 30 September 2010.
3. Each list has only one **addition**:

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B3QCG246	2.00	22 January 2016

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

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

Attachment: Updated initial lists of Deliverable Gilts for December 2010, March 2011 and June 2011 delivery months of the Medium Gilt Futures Contract.

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**MEDIUM GILT FUTURES CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 2010**

<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 2010 DELIVERY DAYS</u>
GB00B3QCG246	2.00	22 Jan 2016	0.8252863	5.434783	146.739130	123--67890--34567--01234---901
GB00B4LFZR36	2.75	22 Jan 2015	0.8823316	7.472826	978.940217	123--67890--34567--01234---901
GB0033280339	4.75	7 Sep 2015	0.9487657	13.121547	1102.209945	123--67890--34567--01234---901
GB0008881541	8.00	7 Dec 2015	1.0855622	21.857923 21.978022	-153.005464 -153.846154	123--67 890--34567--01234---901
GB00B0V3WX43	4.00	7 Sep 2016	0.9036543	11.049724	928.176796	123--67890--34567--01234---901

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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INITIAL LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: MARCH 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>MARCH 2011 DELIVERY DAYS</u>
GB00B3QCG246	2.00	22 Jan 2016	0.8324595	5.524862	204.419890	1234--78901--45678--12345--8901
GB0033280339	4.75	7 Sep 2015	0.9511924	13.121547 12.907609	-91.850829 -90.353261	1234-- 78901--45678--12345--8901
GB0008881541	8.00	7 Dec 2015	1.0817482	21.978022	1824.175824	1234--78901--45678--12345--8901
GB00B0V3WX43	4.00	7 Sep 2016	0.9072480	11.049724 10.869565	-77.348066 -76.086957	1234-- 78901--45678--12345--8901

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Delivery Days: - = non business day.

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INITIAL LIST OF DELIVERABLE GILTS**MEDIUM GILT FUTURES CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 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>JUNE 2011 DELIVERY DAYS</u>
GB00B3QCG246	2.00	22 Jan 2016	0.8400100	5.524862	712.707182	123--67890--34567--01234--7890
GB0033280339	4.75	7 Sep 2015	0.9534707	12.907609	1097.146739	123--67890--34567--01234--7890
GB0008881541	8.00	7 Dec 2015	1.0781299	21.978022 21.857923	-153.846154 -153.005464	123--67 890--34567--01234---7890
GB00B0V3WX43	4.00	7 Sep 2016	0.9107502	10.869565	923.913043	123--67890--34567--01234--7890

Key: *International Securities Identification Number

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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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