

LONDON NOTICE No. 3339

ISSUE DATE: 30 September 2010
EFFECTIVE DATE: 30 September 2010

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

INITIAL LISTS OF DELIVERABLE GILTS: JUNE 2011 DELIVERY MONTH

Executive Summary

London Notice No. 3337, issued 24 September 2010, advised Members of the initial Lists of Deliverable Gilts for the June 2011 delivery month of the Short, Medium and Long Gilt Futures Contracts. This Notice confirms to Members that the First Notice Day is Friday 27 May 2011.

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 June 2011 delivery month became available for trading on 29 September 2010. This Notice clarifies that the First Notice Day of the June 2011 delivery month is Friday 27 May 2011.

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

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