

## NASDAQ NLX Market Notice: 011-15

**Issue Date: 16 November 2015**

**Effective Date: 16 November 2015**

### NASDAQ NLX - Notice of Final List of Deliverable Gilts for the December 2015 Long Gilt Future Delivery Month

This Notice serves to advise participants in the NLX market of the final delivery basket of Gilts approved for delivery for the December 2015 Delivery month.

#### Final Delivery Basket – December 2015 Long Gilt Future

Pursuant to Schedule 1 – Transaction Specifications of the Product Terms of the NASDAQ NLX Long Gilt Futures contract, the Operator shall confirm the final list of Gilts that satisfy the Deliverable Bond Characteristics suitable for upcoming delivery not less than 10 Business Days prior to the First Notice Day of the Delivery Month.

The First Notice Day for the December 2015 Delivery Month of the Long Gilt Futures Contract is 27<sup>th</sup> November 2015. The final list of Deliverable Gilts for the December 2015 Long Gilt Future is detailed below:

ISIN	Coupon	Maturity	Next Coupon Day	Conversion Factor	Initial Accrued Interest	Daily Accrued Interest
GB00BHFH458	2.75	07-Sep-24	07-Mar	0.9082989	634.615385	7.554945
GB0030880693	5.00	07-Mar-25	07- Mar	1.0767362	1153.846154	13.736264
GB00BTHH2R79	2.00	07-Sep-25	07- Mar	0.8395874	461.538462	5.494505
GB00B16NNR78	4.25	07-Dec-27	07-Dec	1.0236747	-81.284153*	11.612022*
					-81.284153**	11.612022**

\* - Accrued Interest for delivery up to and including the Coupon Day

\*\* - Accrued Interest for delivery after the Coupon Day

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