

Nasdaq NLX Market Notice: 004-16

Issue Date: 12 May 2016

Effective Date: 12 May 2016

Nasdaq NLX - Notice of Final List of Deliverable Gilts for the June 2016 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 June 2016 Delivery Month.

Final Delivery Basket – June 2016 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 June 2016 Delivery Month of the Long Gilt Futures Contract is 27th May 2016. The final list of Deliverable Gilts for the June 2016 Long Gilt Future is detailed below:

ISIN	Coupon	Maturity	Next Coupon Day	Conversion Factor	Initial Accrued Interest	Daily Accrued Interest
GB0030880693	5.00	07-Mar-25	07- Sep	1.0732709	1154.891304	13.586957
GB00BTHH2R79	2.00	07-Sep-25	07- Sep	0.8463821	461.956522	5.434783
GB00BYZW3G56	1.50	22-July-26	22- July	0.7932707	424.450549	4.120879
GB00B16NNR78	4.25	07-Dec-27	07-Jun	1.0228981	-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

For further information in relation to this Nasdaq NLX Notice, please contact:

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