

## Nasdaq NLX Market Notice: 007-16

**Issue Date: 10 August 2016**

**Effective Date: 10 August 2016**

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

#### Final Delivery Basket – September 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 September 2016 Delivery Month of the Long Gilt Futures Contract is 30<sup>th</sup> August 2016. The final list of Deliverable Gilts for the September 2016 Long Gilt Future is detailed below:

ISIN	Coupon	Maturity	Next Coupon Day	Conversion Factor	Initial Accrued Interest	Daily Accrued Interest
<b>GB00BTHH2R79</b>	2.00	07-Sep-25	07- Sep	0.8498570	-38.043478* -38.674033**	5.434783* 5.524862**
<b>GB00BYZW3G56</b>	1.50	22-July-26	22- July	0.7974543	163.043478	4.076087
<b>GB00B16NNR78</b>	4.25	07-Dec-27	07-Jun	1.0224423	987.021858	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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