

Nasdaq NLX Market Notice: 010-16

Issue Date: 7 October 2016

Effective Date: 19 October 2016

Nasdaq NLX - Notice of Change to Allowable Coupons for Deliverable Gilts underlying Long Gilt Futures

This Notice serves to advise participants in the NLX market of a change to the coupon characteristics of the Deliverable Gilts which underlie the NLX Long Gilt Futures. Currently, all Deliverable Gilt issues must have a coupon in a 1% to 7% range. The lower bound of 1% is now being removed. As such all Deliverable Gilts need only have a coupon less than or equal to 7%. This change will be effective as of Wednesday 19th October 2016 and apply to the March 17 contracts and beyond.

The NLX Long Gilt Futures Product Specification and Product Terms will be amended accordingly as from the effective date.

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

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