

LONDON NOTICE No. 3508

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SUSPENSION OF THE MARCH 2012 AND JUNE 2012 DELIVERY MONTHS OF THE LONG GILT FUTURES CONTRACT AND ALL ASSOCIATED OPTIONS EXPIRY MONTHS

Executive Summary

This Notice informs Members of the immediate suspension of the March 2012 and June 2012 delivery months of the Long Gilt Futures Contract and associated Options expiry months.

1. In light of yesterday's announcement by the Bank of England concerning its intention to introduce a new round of quantitative easing and following discussions with market participants, including the Debt Management Office, the Exchange has **suspended the March 2012 and June 2012 delivery months of the Long Gilt Futures Contract and all associated Options expiry months (i.e. the January 2012 and March 2012 expiry months) with immediate effect**, pending a review of the Contract Specifications.

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

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