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# Expiry Notice

22 November 2016



**London**  
Stock Exchange

# London Stock Exchange Derivatives

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## MARKET NOTICE 2016/079

### First notice day - Long Gilt December 2016 futures contract

Members are advised that Tuesday 29<sup>th</sup> November is the first Notice day for the Long Gilt futures December 2016 contract.

Exchange notices will not be published containing the daily calculated EDSP.

An exchange notice confirming the final EDSP will be published to market participants on 28<sup>th</sup> December 2016.

#### Further Information

If you have any questions please call Derivatives Operations on +44 (0) 207 797 3617.

Derivatives Operations  
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