

LONDON NOTICE NO. 3765

Issue Date: 21 November 2013

Effective Date: 21 November 2013

MEDIUM GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 99)

UPDATE TO THE INITIAL LIST OF DELIVERABLE GILTS: MARCH 2014 DELIVERY MONTH

Executive Summary

This Notice provides Members with an update to the initial list of Deliverable Gilts for the March 2014 delivery month for Medium Gilt Futures Contract.

1. By virtue of Term 3.01 of the Contract Terms, the Board is required in respect of each delivery month to publish, on or before the tenth business day prior to the First Notice Day, a List of Deliverable Gilts which will constitute Deliverable Gilts capable of being included in a valid Seller's Delivery Notice.
2. The attached updated initial list in respect of the March 2014 delivery month of the Medium Gilt Futures Contract supersedes the initial list published under London Notice No. [3742](#), issued on 20 September 2013.
3. The list has only one **addition**:

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00BDV0F150	1.75	22 July 2019

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

Fixed Income Derivatives +44 (0)20 7379 2222 bondfutures@nyx.com

INITIAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3765

MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2014</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B1VWPC84	5.00	7 Mar 2018	1.0367759	13.812155	-96.685083	--34567
				13.586957	-95.108696	--01234--78901--45678--1
GB00B8KP6M44	1.25	22 Jul 2018	0.8901556	3.453039	127.762431	--34567--01234--78901--45678--1
GB00B39R3F84	4.50	7 Mar 2019	1.0225314	12.430939	-87.016575	--34567
				12.228261	-85.597826	--01234--78901--45678--1
GB00BDV0F150	1.75	22 Jul 2019	0.8917684	4.834254	178.867403	--34567--01234--78901--45678--1
GB00B4YRFP41	3.75	7 Sep 2019	0.9877398	10.359116	-72.513812	--34567
				10.190217	-71.331522	--01234--78901--45678--1
GB00B058DQ55	4.75	7 Mar 2020	1.0397626	13.121547	-91.850829	--34567
				12.907609	-90.353261	--01234--78901--45678--1

Key: *International Securities Identification Number
Price Factor: price factor expressed as a fraction of par.
Daily Accrued: accrued interest per day on £100,000 face value.
Initial Accrued: accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.
Delivery Days: - = non business day.

Invoicing Amount: (1000 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x Delivery Day in Month)

Gilts issued subsequent to publication of the Initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final List of Deliverable Gilts.

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