

LONDON NOTICE NO. 3782

Issue Date: 23 December 2013

Effective Date: 23 December 2013

SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS

(EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7)

INITIAL LISTS OF DELIVERABLE GILTS:

SHORT AND MEDIUM GILT FUTURES: JUNE 2014 DELIVERY MONTH

LONG GILT FUTURES: SEPTEMBER 2014 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the June 2014 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the September 2014 delivery month for Long 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 June 2014 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 30 December 2013. The First Notice Day of the June 2014 delivery month is 29 May 2014.
3. The September 2014 delivery month of the Long Gilt Futures Contract will become available for trading on 30 December 2013. The First Notice Day of the September 2014 delivery month is 28 August 2014.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the June 2014 delivery month of the Short and Medium Gilt Futures and the September 2014 delivery month of Long Gilt Futures accompany this Notice.

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

Fixed Income Derivatives

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INITIAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3782

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: JUNE 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2014</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B3QCG246	2.00	22 Jan 2016	0.9840894	5.524862	712.707182	-23456--90123--67890--34567--0
GB00B0V3WX43	4.00	7 Sep 2016	1.0217155	10.869565	923.913043	-23456--90123--67890--34567--0
GB00B3Z3K594	1.75	22 Jan 2017	0.9684761	4.834254	623.618785	-23456--90123--67890--34567--0

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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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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INITIAL LIST OF DELIVERABLE GILTS

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2014</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B8KP6M44	1.25	22 Jul 2018	0.8959972	3.453039	445.441989	-23456--90123--67890--34567--0
GB00B39R3F84	4.50	7 Mar 2019	1.0214475	12.228261	1039.402174	-23456--90123--67890--34567--0
GB00BDV0F150	1.75	22 Jul 2019	0.8963608	4.834254	623.618785	-23456--90123--67890--34567--0
GB00B4YRFP41	3.75	7 Sep 2019	0.9881876	10.190217	866.168478	-23456--90123--67890--34567--0
GB00B058DQ55	4.75	7 Mar 2020	1.0382243	12.907609	1097.146739	-23456--90123--67890--34567--0

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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2014 DELIVERY DAYS</u>
GB00B7Z53659	2.25	7 Sep 2023	0.8686257	6.114130 6.215470	-42.798913 -43.508287	12345-- 89012--56789--23456--90
GB0030880693	5.00	7 Mar 2025	1.0851708	13.586957 13.812155	-95.108696 -96.685083	12345-- 89012--56789--23456--90

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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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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