

LONDON NOTICE NO. 3704

Issue Date: 25 March 2013

Effective Date: 25 March 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: SEPTEMBER 2013 DELIVERY MONTH

LONG GILT FUTURES: DECEMBER 2013 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the September 2013 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the December 2013 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 September 2013 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 27 March 2013. The First Notice Day of the September 2013 delivery month is 29 August 2013.
3. The December 2013 delivery month of the Long Gilt Futures Contract will become available for trading on 27 March 2013. The First Notice Day of the December 2013 delivery month is 28 November 2013.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the September 2013 delivery month of the Short and Medium Gilt Futures and the December 2013 delivery month of Long Gilt Futures accompany this Notice.

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

Fixed Income Derivatives

+44 (0)20 7379 2222

bondsutures@nyx.com

Attachment: Initial list of Deliverable Gilts (September 2013 and December 2013).

INITIAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3704

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: SEPTEMBER 2013**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>SEPTEMBER 2013</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB0033280339	4.75	7 Sep 2015	1.0339986	12.907609	-90.353261	-23456-
				13.121547	-91.850829	-90123--67890--34567--0
GB00B3QCG246	2.00	22 Jan 2016	0.9771021	5.434783	217.391304	-23456--90123--67890--34567--0
GB00B0V3WX43	4.00	7 Sep 2016	1.0286389	10.869565	-76.086957	-23456-
				11.049724	-77.348066	-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: SEPTEMBER 2013**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>SEPTEMBER 2013</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B7F9S958	1.00	7 Sep 2017	0.8897062	2.717391	-19.021739	-23456-
				2.762431	-19.337017	-90123--67890--34567--0
GB00B1VWPC84	5.00	7 Mar 2018	1.0409545	13.586957	-95.108696	-23456-
				13.812155	-96.685083	-90123--67890--34567--0
GB00B8KP6M44	1.25	22 Jul 2018	0.8789729	3.396739	135.869565	-23456--90123--67890--34567--0
GB00B39R3F84	4.50	7 Mar 2019	1.0245395	12.228261	-85.597826	-23456-
				12.430939	-87.016575	-90123--67890--34567--0
GB00B4YRFP41	3.75	7 Sep 2019	0.9867552	10.190217	-71.331522	-23456-
				10.359116	-72.513812	-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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DELIVERY MONTH: DECEMBER 2013

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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