

LIFFE NOTICE NO. 3829

Issue Date: 14 May 2014

Effective Date: 14 May 2014

SHORT, MEDIUM, LONG AND ULTRA LONG GILT FUTURES CONTRACTS (EXCHANGE CONTRACTS NO. 100, NO. 99, NO. 7 AND NO. 101)

FINAL LISTS OF DELIVERABLE GILTS: JUNE 2014 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the June 2014 delivery month for each of the Short, Medium, Long and Ultra Long Gilt Futures Contracts.

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 became available for trading on 30 December 2013, that of the Long Gilt Futures Contract on 27 September 2013, and that of the Ultra Long Gilt Futures Contract on 31 March 2014. The First Notice Day of the June 2014 delivery month is 29 May 2014. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the June 2014 delivery month accompany this Notice.

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

Fixed Income Derivatives +44 (0)20 7429 4640 rates@nyx.com

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3829

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>PERCENT</u> | <u>DATE</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.

Issue Date: 14 May 2014

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3829

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>PERCENT</u> | <u>DATE</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.

Issue Date: 14 May 2014

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3829

LONG 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>PERCENT</u> | <u>DATE</u> | <u>FACTOR</u> | <u>ACCRUED</u> | <u>ACCRUED</u> | <u>DELIVERY DAYS</u> |
| GB00B7Z53659 | 2.25 | 7 Sep 2023 | 0.8655782 | 6.114130 | 519.701087 | -23456--90123--67890--34567--0 |
| GB00BHBFBH458 | 2.75 | 7 Sep 2024 | 0.8955672 | 7.472826 | 597.826087 | -23456--90123--67890--34567--0 |
| GB0030880693 | 5.00 | 7 Mar 2025 | 1.0867250 | 13.586957 | 1154.891304 | -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.

Issue Date: 14 May 2014

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3829

ULTRA LONG 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>PERCENT</u> | <u>DATE</u> | <u>FACTOR</u> | <u>ACCRUED</u> | <u>ACCRUED</u> | <u>DELIVERY DAYS</u> |
| GB00B1VWPJ53 | 4.50 | 7 Dec 2042 | 1.0846043 | 12.362637 12.295082 | -86.538462 -86.065574 | -23456- -90123--67890--34567--0 |
| GB00B84Z9V04 | 3.25 | 22 Jan 2044 | 0.8704327 | 8.977901 | 1158.149171 | -23456--90123--67890--34567--0 |
| GB00B128DP45 | 4.25 | 7 Dec 2046 | 1.0452652 | 11.675824 11.612022 | -81.730769 -81.284153 | -23456- -90123--67890--34567--0 |
| GB00B39R3707 | 4.25 | 7 Dec 2049 | 1.0471968 | 11.675824 11.612022 | -81.730769 -81.284153 | -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.

Issue Date: 14 May 2014