

LONDON NOTICE NO. 3598

Issue Date: 15 May 2012

Effective Date: 15 May 2012

SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS

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

FINAL LISTS OF DELIVERABLE GILTS: JUNE 2012 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the June 2012 delivery month for each of the Short, Medium and 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 2012 delivery month of Short and Medium Gilt Futures Contracts became available for trading on 29 December 2011 and that of Long Gilt Futures Contracts on 29 September 2011. The First Notice Day of the June 2012 delivery month is 30 May 2012. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the June 2012 delivery month accompany this Notice.

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

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

Attachment: Final list of Deliverable Gilts for June 2012 delivery month.

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3598

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: JUNE 2012**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2012</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B3KJDW09	2.25	7 Mar 2014	0.9871700	6.114130	519.701087	1----678--12345--89012--56789-
GB0031829509	5.00	7 Sep 2014	1.0434587	13.586957	1154.891304	1----678--12345--89012--56789-
GB00B4LFZR36	2.75	22 Jan 2015	0.9936790	7.554945	982.142857	1----678--12345--89012--56789-

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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FINAL LIST OF DELIVERABLE GILTS

MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: JUNE 2012

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2012</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B0V3WX43	4.00	7 Sep 2016	0.9999507	10.869565	923.913043	1---678--12345--89012--56789-
GB00B3Z3K594	1.75	22 Jan 2017	0.9055528	4.807692	625.000000	1---678--12345--89012--56789-
GB00B7F9S958	1.00	7 Sep 2017	0.8587941	2.717391	228.260870	1---678--12345--89012--56789-
GB00B1VWPC84	5.00	7 Mar 2018	1.0509821	13.586957	1154.891304	1---678--12345--89012--56789-

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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FINAL LIST OF DELIVERABLE GILTS

LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: JUNE 2012

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2012</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B4RMG977	3.75	7 Sep 2021	0.9807546	10.190217	866.168478	1----678--12345--89012--56789-
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	10.869565	923.913043	1----678--12345--89012--56789-
GB0030880693	5.00	7 Mar 2025	1.0991544	13.586957	1154.891304	1----678--12345--89012--56789-

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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