

LONDON NOTICE No. 3576

ISSUE DATE: 8 March 2012
EFFECTIVE DATE: 8 March 2012

MEDIUM GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 99)**UPDATE TO THE INITIAL LIST OF DELIVERABLE GILTS: JUNE 2012
DELIVERY MONTH****Executive Summary**

This Notice provides Members with an update to the initial list of Deliverable Gilts for the June 2012 delivery month of the 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 June 2012 delivery month of the Medium Gilt Futures Contract supersedes the initial list published under London Notice No. 3549 issued on 23 December 2011.
3. The list has only one **addition:**

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B7F9S958	1.00	7 Sep 2017

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

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INITIAL LIST OF DELIVERABLE GILTS**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2012**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>JUNE 2012 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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