

## LONDON NOTICE NO. 3612

Issue Date: 22 June 2012

Effective Date: 22 June 2012

### LONG GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 7)

### UPDATE TO THE INITIAL LIST OF DELIVERABLE GILTS: SEPTEMBER 2012 AND DECEMBER 2012 DELIVERY MONTHS

#### Executive Summary

This Notice provides Members with an update to the initial list of Deliverable Gilts for the September 2012 and December 2012 delivery months for the 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 attached updated initial list in respect of the September 2012 and December 2012 delivery months of the Long Gilt Futures Contract supersedes the initial list published under London Notice no. 3548 issued on 23 Dec 2011 and London Notice no. 3585 issued on 27 March 2012.
3. The list has only one **addition**:

<u>Gilt</u>	<u>Coupon(%)</u>	<u>Maturity</u>
GB00B7L9SL19	1.75	7 September 2022

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

Fixed Income Derivatives      +44 (0)20 7379 2222      [bondfutures@nyx.com](mailto:bondfutures@nyx.com)

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3612

**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2012**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>SEPTEMBER 2012 DELIVERY DAYS</u></b>
GB00B4RMG977	3.75	7 Sep 2021	0.9812379	10.190217 10.359116	-71.331522 -72.513812	--34567 --01234--78901--45678--
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000066	10.869565 11.049724	-76.086957 -77.348066	--34567 --01234--78901--45678--
GB0030880693	5.00	7 Mar 2025	1.0977240	13.586957 13.812155	-95.108696 -96.685083	--34567 --01234--78901--45678--
GB00B7L9SL19	1.75	7 Sep 2022	0.8158049	4.755435	-33.288043	--34567 --01234--78901--45678--

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

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

GB00B4RMG977	3.75	7 Sep 2021	0.9816226	10.359116	870.165746	--34567--01234--78901--4--78--1
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	11.049724	928.176796	--34567--01234--78901--4--78--1
GB0030880693	5.00	7 Mar 2025	1.0961319	13.812155	1160.220994	--34567--01234--78901--4--78--1
GB00B7L9SL19	1.75	7 Sep 2022	0.8195615	4.834254	406.077348	--34567--01234--78901--4--78--1

Key:	*International Securities Identification Number
Price Factor:	price factor expressed as a fraction of par.
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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:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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