

## LONDON NOTICE NO. 3630

Issue Date: 16 August 2012

Effective Date: 16 August 2012

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

#### FINAL LISTS OF DELIVERABLE GILTS: SEPTEMBER 2012 DELIVERY MONTH

##### Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the September 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 September 2012 delivery month of Short and Medium Gilt Futures Contracts became available for trading on 29 March 2012 and that of Long Gilt Futures Contracts on 29 December 2011. The First Notice Day of the September 2012 delivery month is 30 August 2012. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the September 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](mailto:bonds@nyx.com)

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

**FINAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3630

**SHORT GILT CONTRACT (3% 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>
GB00B3KJDW09	2.25	7 Mar 2014	0.9889660	6.114130 6.215470	-42.798913 -43.508287	--34567 --01234--78901--45678--
GB0031829509	5.00	7 Sep 2014	1.0388550	13.586957 13.812155	-95.108696 -96.685083	--34567 --01234--78901--45678--
GB00B4LFZR36	2.75	22 Jan 2015	0.9942610	7.472826	298.913043	--34567--01234--78901--45678--
GB0033280339	4.75	7 Sep 2015	1.0501153	12.907609 13.121547	-90.353261 -91.850829	--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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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: 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>
GB00B0V3WX43	4.00	7 Sep 2016	1.0000066	10.869565 11.049724	-76.086957 -77.348066	--34567 --01234--78901--45678--
GB00B3Z3K594	1.75	22 Jan 2017	0.9102413	4.755435	190.217391	--34567--01234--78901--45678--
GB00B7F9S958	1.00	7 Sep 2017	0.8648657	2.717391 2.762431	-19.021739 -19.337017	--34567 --01234--78901--45678--
GB00B1VWPC84	5.00	7 Mar 2018	1.0490723	13.586957 13.812155	-95.108696 -96.685083	--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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