

LONDON NOTICE NO. 3658

Issue Date: 13 November 2012

Effective Date: 13 November 2012

SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS

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

FINAL LISTS OF DELIVERABLE GILTS: DECEMBER 2012 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the December 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 December 2012 delivery month of Short and Medium Gilt Futures Contracts became available for trading on 28 June 2012 and that of the Long Gilt Futures Contract on 29 March 2012. The First Notice Day of the December 2012 delivery month is 29 November 2012. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the December 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 bondfutures@nyx.com

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

