

LONDON NOTICE NO. 3731

Issue Date: 25 June 2013

Effective Date: 25 June 2013

SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS (EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7) INITIAL LIST OF DELIVERABLE GILTS

SHORT AND MEDIUM GILT FUTURES: DECEMBER 2013 DELIVERY MONTH LONG GILT FUTURES: MARCH 2014 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the December 2013 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the March 2014 delivery month of 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 December 2013 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 27 June 2013. The First Notice Day of the December 2013 delivery month is 28 November 2013.
3. The March 2014 delivery month of the Long Gilt Futures Contract will become available for trading on 27 June 2013. The First Notice Day of the March 2014 delivery month is 27 February 2014.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the December 2013 delivery month of the Short and Medium Gilt Futures and the March 2014 delivery month of the Long Gilt Futures 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: Initial list of Deliverable Gilts (December 2013 and March 2014 delivery months).

INITIAL LIST OF DELIVERABLE GILTS

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

DELIVERY MONTH: MARCH 2014

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>MARCH 2014 DELIVERY DAYS</u>
GB0030880693	5.00	7 Mar 2025	1.0884048	13.812155 13.586957	-96.685083 -95.108696	--34567 --01234--78901--45678--1
GB00B7Z53659	2.25	7 Sep 2023	0.8626202	6.215470 6.114130	-43.508287 -42.798913	--34567 --01234--78901--45678--1

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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