

## LONDON NOTICE NO. 3692

Issue Date: 20 February 2013

Effective Date: 20 February 2013

### MEDIUM GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 99)

#### UPDATE TO THE INITIAL LIST OF DELIVERABLE GILTS: JUNE 2013 DELIVERY MONTH

##### Executive Summary

This Notice provides Members with an update to the initial list of Deliverable Gilts for the June 2013 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 2013 delivery months of the Medium Gilt Futures Contract supersedes the initial list published under London Notice No. [3677](#), issued on 20 December 2012.
3. The list has only one **addition**:

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B8KP6M44	1.25	22 July 2018

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

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**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3692

**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2013**

<b><u>GILT</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b>	<b><u>DAILY</u></b>	<b><u>INITIAL</u></b>	<b><u>JUNE 2013</u></b>
<b><u>ISIN* CODE</u></b>			<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB00B7F9S958	1.00	7 Sep 2017	0.8833896	2.717391	230.978261	--34567--01234--78901--45678--
GB00B1VWPC84	5.00	7 Mar 2018	1.0429443	13.586957	1154.891304	--34567--01234--78901--45678--
GB00B8KP6M44	1.25	22 Jul 2018	0.8733434	3.453039	362.569061	--34567--01234--78901--45678--
GB00B39R3F84	4.50	7 Mar 2019	1.0254664	12.228261	1039.402174	--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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