

## LONDON NOTICE NO. 3742

Issue Date: 20 September 2013

Effective Date: 20 September 2013

### SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS

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

#### INITIAL LISTS OF DELIVERABLE GILTS:

**SHORT AND MEDIUM GILT FUTURES: MARCH 2014 DELIVERY MONTH**

**LONG GILT FUTURES: JUNE 2014 DELIVERY MONTH**

#### Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the March 2014 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the June 2014 delivery month for 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 March 2014 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 27 September 2013. The First Notice Day of the March 2014 delivery month is 27 February 2013.
3. The June 2014 delivery month of the Long Gilt Futures Contract will become available for trading on 27 September 2013. The First Notice Day of the June 2014 delivery month is 29 May 2014.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the March 2014 delivery month of the Short and Medium Gilt Futures and the June 2014 delivery month of 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

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**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3742

**SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2014**

<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>MARCH 2014</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>
GB0033280339	4.75	7 Sep 2015	1.0257630	13.121547	-91.850829	--34567
				12.907609	-90.353261	--01234--78901--45678--1
GB00B3QCG246	2.00	22 Jan 2016	0.9816990	5.524862	204.419890	--34567--01234--78901--45678--1
GB00B0V3WX43	4.00	7 Sep 2016	1.0240710	11.049724	-77.348066	--34567
				10.869565	-76.086957	--01234--78901--45678--1
GB00B3Z3K594	1.75	22 Jan 2017	0.9655748	4.834254	178.867403	--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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**INITIAL LIST OF DELIVERABLE GILTS**

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**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2014</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B1VWPC84	5.00	7 Mar 2018	1.0367759	13.812155	-96.685083	--34567
				13.586957	-95.108696	--01234--78901--45678--1
GB00B8KP6M44	1.25	22 Jul 2018	0.8901556	3.453039	127.762431	--34567--01234--78901--45678--1
GB00B39R3F84	4.50	7 Mar 2019	1.0225314	12.430939	-87.016575	--34567
				12.228261	-85.597826	--01234--78901--45678--1
GB00B4YRFP41	3.75	7 Sep 2019	0.9877398	10.359116	-72.513812	--34567
				10.190217	-71.331522	--01234--78901--45678--1
GB00B058DQ55	4.75	7 Mar 2020	1.0397626	13.121547	-91.850829	--34567
				12.907609	-90.353261	--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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**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2014**

<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>JUNE 2014 DELIVERY DAYS</u></b>
GB00B7Z53659	2.25	7 Sep 2023	0.8655782	6.114130	519.701087	-23456--90123--67890--34567--0
GB0030880693	5.00	7 Mar 2025	1.0867250	13.586957	1154.891304	-23456--90123--67890--34567--0

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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