

LONDON NOTICE NO. 3738

Issue Date: 15 August 2013

Effective Date: 15 August 2013

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

FINAL LISTS OF DELIVERABLE GILTS: SEPTEMBER 2013 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the September 2013 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 2013 delivery month of Short and Medium Gilt Futures Contracts became available for trading on 27 March 2013 and that of Long Gilt Futures Contracts on 28 December 2012. The First Notice Day of the September 2013 delivery month is 29 August 2013. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the September 2013 delivery month accompany this Notice.

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

Fixed Income Derivatives

+44 (0)20 7379 2222

bondsutures@nyx.com

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3738

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: SEPTEMBER 2013**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2013 DELIVERY DAYS</u>
GB0033280339	4.75	7 Sep 2015	1.0339986	12.907609 13.121547	-90.353261 -91.850829	-23456- -90123--67890--34567--0
GB00B0V3WX43	4.00	7 Sep 2016	1.0286389	10.869565 11.049724	-76.086957 -77.348066	-23456- -90123--67890--34567--0
GB00B3QCG246	2.00	22 Jan 2016	0.9771021	5.434783	217.391304	-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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MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: SEPTEMBER 2013

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2013 DELIVERY DAYS</u>
GB00B1VWPC84	5.00	7 Mar 2018	1.0409545	13.586957 13.812155	-95.108696 -96.685083	-23456- -90123--67890--34567--0
GB00B39R3F84	4.50	7 Mar 2019	1.0245395	12.228261 12.430939	-85.597826 -87.016575	-23456- -90123--67890--34567--0
GB00B4YRFP41	3.75	7 Sep 2019	0.9867552	10.190217 10.359116	-71.331522 -72.513812	-23456- -90123--67890--34567--0
GB00B7F9S958	1.00	7 Sep 2017	0.8897062	2.717391 2.762431	-19.021739 -19.337017	-23456- -90123--67890--34567--0
GB00B8KP6M44	1.25	22 Jul 2018	0.8789729	3.396739	135.869565	-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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LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: SEPTEMBER 2013**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2013 DELIVERY DAYS</u>
GB0030880693	5.00	7 Mar 2025	1.0915717	13.586957 13.812155	-95.108696 -96.685083	-23456- -90123--67890--34567—0
GB00B7L9SL19	1.75	7 Sep 2022	0.8310883	4.755435 4.834254	-33.288043 -33.839779	-23456- -90123--67890--34567—0
GB00B7Z53659	2.25	7 Sep 2023	0.8567386	6.114130 6.215470	-42.798913 -43.508287	-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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