

LIFFE NOTICE NO. 3844

Issue Date: 7 July 2014

Effective Date: 7 July 2014

ULTRA LONG GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 101)

UPDATE TO THE INITIAL LIST OF DELIVERABLE GILTS: SEPTEMBER 2014, DECEMBER 2014 AND MARCH 2015 DELIVERY MONTHS

Executive Summary

This Notice provides Members with an update to the initial list of Deliverable Gilts for the September 2014, December 2014 and March 2015 delivery months for the Ultra 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 attached updated initial list in respect of the September 2014, December 2014 and March 2015 delivery months of the Ultra Long Gilt Futures Contract supersedes the initial list published under London Notice No. [3803](#), issued on 21 February 2014, and Liffe Notice No. [3837](#), issued on 11 June 2014.
3. The list has only one **addition**:

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00BN65R313	3.50	22 January 2045

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

Fixed Income Derivatives +44 (0) 20 7429 4640 rates@nyx.com

INITIAL LIST OF DELIVERABLE GILTS

Attachment to Liffe Notice No. 3844

ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: SEPTEMBER 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>SEPTEMBER 2014</u>
<u>ISIN* CODE</u>	<u>PERCENT</u>	<u>DATE</u>	<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B1VWPJ53	4.50	7 Dec 2042	1.0841368	12.295082	1045.081967	12345--89012--56789--23456--90
GB00B84Z9V04	3.25	22 Jan 2044	0.8710196	8.831522	353.260870	12345--89012--56789--23456--90
GB00BN65R313	3.50	22 Jan 2045	0.9124461	9.510870	641.484506	12345--89012--56789--23456--90
GB00B128DP45	4.25	7 Dec 2046	1.0450331	11.612022	987.021858	12345--89012--56789--23456--90
GB00B39R3707	4.25	7 Dec 2049	1.0469840	11.612022	987.021858	12345--89012--56789--23456--90

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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ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: DECEMBER 2014**

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>DECEMBER 2014</u> <u>DELIVERY DAYS</u>
GB00B1VWPJ53	4.50	7 Dec 2042	1.0837960	12.295082 12.362637	-86.065574 -86.538462	12345-- 89012--56789--234----901
GB00B84Z9V04	3.25	22 Jan 2044	0.8715909	8.831522	1156.929348	12345--89012--56789--234----901
GB00BN65R313	3.50	22 Jan 2045	0.9128354	9.510870	1506.973637	12345--89012--56789--234----901
GB00B128DP45	4.25	7 Dec 2046	1.0449203	11.612022 11.675824	-81.284153 -81.730769	12345-- 89012--56789--234----901
GB00B39R3707	4.25	7 Dec 2049	1.0468905	11.612022 11.675824	-81.284153 -81.730769	12345-- 89012--56789--234----901

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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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2015**

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u> <u>PERCENT</u>	<u>REDEMPTION</u> <u>DATE</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>MARCH 2015</u> <u>DELIVERY DAYS</u>
GB00B84Z9V04	3.25	22 Jan 2044	0.8721765	8.977901	332.182320	-23456--90123--67890--34567—01
GB00BN65R313	3.50	22 Jan 2045	0.9132278	9.668508	357.734807	-23456--90123--67890--34567—01
GB00B128DP45	4.25	7 Dec 2046	1.0446879	11.675824	969.093407	-23456--90123--67890--34567—01
GB00B39R3707	4.25	7 Dec 2049	1.0466775	11.675824	969.093407	-23456--90123--67890--34567—01

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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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