

## LONDON NOTICE NO. 3807

Issue Date: 11 March 2014

Effective Date: 11 March 2014

### 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: SEPTEMBER 2014 DELIVERY MONTH**

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

#### Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the September 2014 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the December 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 September 2014 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 28 March 2014. The First Notice Day of the September 2014 delivery month is 28 August 2014.
3. The December 2014 delivery month of the Long Gilt Futures Contract will become available for trading on 28 March 2014. The First Notice Day of the December 2014 delivery month is 27 November 2014.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the September 2014 delivery month of the Short and Medium Gilt Futures and the December 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. 3807

**SHORT GILT CONTRACT (3% 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>
GB00B0V3WX43	4.00	7 Sep 2016	1.0194294	10.869565	-76.086957	12345--
				11.049724	-77.348066	89012--56789--23456--90
GB00B3Z3K594	1.75	22 Jan 2017	0.9713825	4.755435	190.217391	12345--89012--56789--23456--90
GB00B7F9S958	1.00	7 Sep 2017	0.9427334	2.717391	-19.021739	12345--
				2.762431	-19.337017	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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**INITIAL LIST OF DELIVERABLE GILTS**

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**MEDIUM 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>
GB00B39R3F84	4.50	7 Mar 2019	1.0204806	12.228261 12.430939	-85.597826 -87.016575	12345-- 89012--56789--23456--90
GB00BDV0F150	1.75	22 Jul 2019	0.9009716	4.755435	190.217391	12345--89012--56789--23456--90
GB00B4YRFP41	3.75	7 Sep 2019	0.9887449	10.190217 10.359116	-71.331522 -72.513812	12345-- 89012--56789--23456--90
GB00B058DQ55	4.75	7 Mar 2020	1.0368059	12.907609 13.121547	-90.353261 -91.850829	12345-- 89012--56789--23456--90
GB00B582JV65	3.75	7 Sep 2020	0.9867552	10.190217 10.359116	-71.331522 -72.513812	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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**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 2014**

<u>GILT ISIN* CODE</u>	<u>COUPON PERCENT</u>	<u>REDEMPTION DATE</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>DECEMBER 2014 DELIVERY DAYS</u>
GB00B7Z53659	2.25	7 Sep 2023	0.8716539	6.215470	522.099448	12345--89012--56789--234---901
GB00BHBFBH458	2.75	7 Sep 2024	0.8997345	7.596685	638.121547	12345--89012--56789--234---901
GB0030880693	5.00	7 Mar 2025	1.0834533	13.812155	1160.220994	12345--89012--56789--234---901

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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