

LIFFE NOTICE NO. 3863

Issue Date: 17 September 2014

Effective Date: 17 September 2014

SHORT, MEDIUM, LONG, AND ULTRA LONG GILT FUTURES CONTRACTS

(EXCHANGE CONTRACTS NO. 100, NO. 99, NO. 7, AND NO. 101)

INITIAL LISTS OF DELIVERABLE GILTS:

SHORT AND MEDIUM GILT FUTURES: MARCH 2015 DELIVERY MONTH

LONG AND ULTRA LONG GILT FUTURES: JUNE 2015 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the March 2015 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the June 2015 delivery month for each of the Long and Ultra 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 March 2015 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 29 September 2014. The First Notice Day of the March 2015 delivery month is 26 February 2015.
3. The June 2015 delivery month of the Long and Ultra Long Gilt Futures Contracts will become available for trading on 29 September 2014. The First Notice Day of the June 2015 delivery month is 28 May 2015.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the March 2015 delivery month of the Short and Medium Gilt Futures and the June 2015 delivery month of Long and Ultra Long Gilt Futures accompany this Notice.

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

Fixed Income Derivatives

+44 (0) 20 7429 4640

rates@theice.com

INITIAL LIST OF DELIVERABLE GILTS

Attachment to Liffe Notice No. 3863

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2015**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2015</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	1.0147234	11.049724	-77.348066	-23456-
				10.869565	-76.086957	-90123--67890--34567--01
GB00B3Z3K594	1.75	22 Jan 2017	0.9771283	4.834254	178.867403	-23456--90123--67890--34567--01
GB00B7F9S958	1.00	7 Sep 2017	0.9518695	2.762431	-19.337017	-23456-
				2.717391	-19.021739	-90123--67890--34567--01
GB00B1VWPC84	5.00	7 Mar 2018	1.0572791	13.812155	-96.685083	-23456-
				13.586957	-95.108696	-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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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: MARCH 2015**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2015</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	1.0183913	12.430939	-87.016575	-23456-
				12.228261	-85.597826	-90123--67890--34567--01
GB00BDV0F150	1.75	22 Jul 2019	0.9101214	4.834254	178.867403	-23456--90123--67890--34567--01
GB00B4YRFP41	3.75	7 Sep 2019	0.9897692	10.359116	-72.513812	-23456-
				10.190217	-71.331522	-90123--67890--34567--01
GB00B058DQ55	4.75	7 Mar 2020	1.0337937	13.121547	-91.850829	-23456-
				12.907609	-90.353261	-90123--67890--34567--01
GB00BN65R198	2.00	22 Jul 2020	0.9037905	5.524862	204.419890	-23456--90123--67890--34567--01
GB00B582JV65	3.75	7 Sep 2020	0.9877398	10.359116	-72.513812	-23456-
				10.190217	-71.331522	-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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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 2015**

<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>JUNE 2015 DELIVERY DAYS</u>
GB00BHFH458	2.75	7 Sep 2024	0.9039704	7.472826	635.190217	12345--89012--56789--23456--90
GB0030880693	5.00	7 Mar 2025	1.0801311	13.586957	1154.891304	12345--89012--56789--23456--90
GB00B16NNR78	4.25	7 Dec 2027	1.0244363	11.675824 11.612022	-81.730769 -81.284153	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: JUNE 2015**

<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>JUNE 2015 DELIVERY DAYS</u>
GB00B84Z9V04	3.25	22 Jan 2044	0.8727745	8.977901	1158.149171	12345--89012--56789--23456--90
GB00BN65R313	3.50	22 Jan 2045	0.9136084	9.668508	1247.237569	12345--89012--56789--23456--90
GB00B128DP45	4.25	7 Dec 2046	1.0445687	11.675824 11.612022	-81.730769 -81.284153	12345-- 89012--56789--23456--90
GB00B39R3707	4.25	7 Dec 2049	1.0465783	11.675824 11.612022	-81.730769 -81.284153	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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