

## LONDON NOTICE NO. 3806

Issue Date: 11 March 2014

Effective Date: 11 March 2014

### LONG GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 7)

#### UPDATE TO THE INITIAL LIST OF DELIVERABLE GILTS: JUNE 2014 AND SEPTEMBER 2014 DELIVERY MONTHS

##### Executive Summary

This Notice provides Members with an update to the initial list of Deliverable Gilts for the June 2014 and September 2014 delivery months for the 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 June 2014 and September 2014 delivery months of the Long Gilt Futures Contract supersedes the initial list published under London Notice No. [3742](#), issued on 20 September 2013, and London Notice No. [3782](#), issued on 23 December 2013.
3. The list has only one **addition**:

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00BHFH458	2.75	7 September 2024

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

Fixed Income Derivatives                      +44 (0)20 7379 2222                      [bondfutures@nyx.com](mailto:bondfutures@nyx.com)

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3806

**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 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>JUNE 2014</u></b>
<b><u>ISIN* CODE</u></b>	<b><u>PERCENT</u></b>	<b><u>DATE</u></b>	<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB00B7Z53659	2.25	7 Sep 2023	0.8655782	6.114130	519.701087	-23456--90123--67890--34567--0
GB00BHBFBH458	2.75	7 Sep 2024	0.8955672	7.472826	597.826087	-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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**INITIAL LIST OF DELIVERABLE GILTS**

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**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>
GB00B7Z53659	2.25	7 Sep 2023	0.8686257	6.114130 6.215470	-42.798913 -43.508287	12345-- 89012--56789--23456--90
GB00BHBFBH458	2.75	7 Sep 2024	0.8976724	7.472826 7.596685	-52.309783 -53.176796	12345-- 89012--56789--23456--90
GB0030880693	5.00	7 Mar 2025	1.0851708	13.586957 13.812155	-95.108696 -96.685083	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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