

LIFFE NOTICE NO. 3837

Issue Date: 11 June 2014

Effective Date: 11 June 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: DECEMBER 2014 DELIVERY MONTH

LONG AND ULTRA LONG GILT FUTURES: MARCH 2015 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the December 2014 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the March 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 December 2014 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 27 June 2014. The First Notice Day of the December 2014 delivery month is 27 November 2014.
3. The March 2015 delivery month of the Long and Ultra Long Gilt Futures Contracts will become available for trading on 27 June 2014. The First Notice Day of the March 2015 delivery month is 26 February 2015.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the December 2014 delivery month of the Short and Medium Gilt Futures and the March 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

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rates@nyx.com

INITIAL LIST OF DELIVERABLE GILTS

Attachment to Liffe Notice No. 3837

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: DECEMBER 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>DECEMBER 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	1.0170313	11.049724	928.176796	12345--89012--56789--234----901
GB00B3Z3K594	1.75	22 Jan 2017	0.9742485	4.755435	622.961957	12345--89012--56789--234----901
GB00B7F9S958	1.00	7 Sep 2017	0.9472967	2.762431	232.044199	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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INITIAL LIST OF DELIVERABLE GILTS

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>DECEMBER 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	1.0193729	12.430939	1044.198895	12345--89012--56789--234---901
GB00BDV0F150	1.75	22 Jul 2019	0.9055305	4.755435	622.961957	12345--89012--56789--234---901
GB00B4YRFP41	3.75	7 Sep 2019	0.9892046	10.359116	870.165746	12345--89012--56789--234---901
GB00B058DQ55	4.75	7 Mar 2020	1.0352332	13.121547	1102.209945	12345--89012--56789--234---901
GB00B582JV65	3.75	7 Sep 2020	0.9871950	10.359116	870.165746	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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LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 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>MARCH 2015 DELIVERY DAYS</u>
GB00BHFH458	2.75	7 Sep 2024	0.9018735	7.596685 7.472826	-53.176796 -52.309783	-23456- -90123--67890--34567--01
GB0030880693	5.00	7 Mar 2025	1.0818760	13.812155 13.586957	-96.685083 -95.108696	-23456- -90123--67890--34567--01
GB00B16NNR78	4.25	7 Dec 2027	1.0247561	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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: MARCH 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>MARCH 2015 DELIVERY DAYS</u>
GB00B84Z9V04	3.25	22 Jan 2044	0.8721765	8.977901	332.182320	-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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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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