

LONDON NOTICE NO. 3797

Issue Date: 12 February 2014

Effective Date: 12 February 2014

SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS

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

FINAL LISTS OF DELIVERABLE GILTS: MARCH 2014 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the March 2014 delivery month for each of the Short, Medium and 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 2014 delivery month of the Short and Medium Gilt Futures Contracts became available for trading on 27 September 2013 and that of the Long Gilt Futures Contract, on 27 June 2013. The First Notice Day of the March 2014 delivery month is 27 February 2014. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the March 2014 delivery month accompany this Notice.

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

Fixed Income Derivatives

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The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

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FINAL LIST OF DELIVERABLE GILTS

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2014</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB0033280339	4.75	7 Sep 2015	1.0257630	13.121547	-91.850829	--34567
				12.907609	-90.353261	--01234--78901--45678--1
GB00B3QCG246	2.00	22 Jan 2016	0.9816990	5.524862	204.419890	--34567--01234--78901--45678--1
GB00B0V3WX43	4.00	7 Sep 2016	1.0240710	11.049724	-77.348066	--34567
				10.869565	-76.086957	--01234--78901--45678--1
GB00B3Z3K594	1.75	22 Jan 2017	0.9655748	4.834254	178.867403	--34567--01234--78901--45678--1

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 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2014</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B1VWPC84	5.00	7 Mar 2018	1.0367759	13.812155	-96.685083	--34567
				13.586957	-95.108696	--01234--78901--45678--1
GB00B8KP6M44	1.25	22 Jul 2018	0.8901556	3.453039	127.762431	--34567--01234--78901--45678--1
GB00B39R3F84	4.50	7 Mar 2019	1.0225314	12.430939	-87.016575	--34567
				12.228261	-85.597826	--01234--78901--45678--1
GB00BDV0F150	1.75	22 Jul 2019	0.8917684	4.834254	178.867403	--34567--01234--78901--45678--1
GB00B4YRFP41	3.75	7 Sep 2019	0.9877398	10.359116	-72.513812	--34567
				10.190217	-71.331522	--01234--78901--45678--1
GB00B058DQ55	4.75	7 Mar 2020	1.0397626	13.121547	-91.850829	--34567
				12.907609	-90.353261	--01234--78901--45678--1

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 2014**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2014</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B7Z53659	2.25	7 Sep 2023	0.8626202	6.215470	-43.508287	--34567
				6.114130	-42.798913	--01234--78901--45678--1
GB0030880693	5.00	7 Mar 2025	1.0884048	13.812155	-96.685083	--34567
				13.586957	-95.108696	--01234--78901--45678--1

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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