

## **LONDON NOTICE No. 3549**

ISSUE DATE: 23 December 2011  
EFFECTIVE DATE 23 December 2011

### **SHORT, MEDIUM AND LONG GILT CONTRACTS (EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7)**

### **INITIAL LISTS OF DELIVERABLE GILTS SHORT AND MEDIUM GILT FUTURES: JUNE 2012 DELIVERY MONTH LONG GILT FUTURES: SEPTEMBER 2012 DELIVERY MONTH**

#### **Executive Summary**

This Notice advises Members of the initial lists of Deliverable Gilts for the June 2012 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the September 2012 delivery month of the 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 June 2012 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 29 December 2011. The First Notice Day of the June 2012 delivery month is 30 May 2012.
3. The September 2012 delivery month of the Long Gilt Futures Contract will become available for trading on 29 December 2011. The First Notice Day of the September 2012 delivery month is 30 August 2012.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the June 2012 delivery month of Short and Medium Gilt Futures and the September 2012 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                      bonds@nyx.com

Attachment: Initial lists of Deliverable Gilts.

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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.

**INITIAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3549

**SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2012**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>JUNE 2012 DELIVERY DAYS</u></b>
GB00B3KJDW09	2.25	7 Mar 2014	0.9871700	6.114130	519.701087	1----678--12345--89012--56789-
GB0031829509	5.00	7 Sep 2014	1.0434587	13.586957	1154.891304	1----678--12345--89012--56789-
GB00B4LFZR36	2.75	22 Jan 2015	0.9936790	7.554945	982.142857	1----678--12345--89012--56789-

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.

Issue Date: 23 December 2011

**INITIAL LIST OF DELIVERABLE GILTS****MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2012**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>JUNE 2012 DELIVERY DAYS</u></b>
GB00B0V3WX43	4.00	7 Sep 2016	0.9999507	10.869565	923.913043	1----678--12345--89012--56789-
GB00B3Z3K594	1.75	22 Jan 2017	0.9055528	4.807692	625.000000	1----678--12345--89012--56789-
GB00B1VWPC84	5.00	7 Mar 2018	1.0509821	13.586957	1154.891304	1----678--12345--89012--56789-

Key:

Price Factor:

Daily Accrued:

Initial Accrued:

Delivery Days:

\*International Securities Identification Number

price factor expressed as a fraction of par.

accrued interest per day on £100,000 face value.

accrued interest on £100,000 face value as of the last day of the month prior to the delivery month.

- = 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.

Issue Date: 23 December 2011

### LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>SEPTEMBER 2012</u> <u>DELIVERY DAYS</u>
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GB00B4RMG977	3.75	7 Sep 2021	0.9812379	10.190217 10.359116	-71.331522 -72.513812	--34567 --01234--78901--45678--
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000066	10.869565 11.049724	-76.086957 -77.348066	--34567 --01234--78901--45678--
GB0030880693	5.00	7 Mar 2025	1.0977240	13.586957 13.812155	-95.108696 -96.685083	--34567 --01234--78901--45678--

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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