

LONDON NOTICE NO. 3641

Issue Date: 25 September 2012

Effective Date: 25 September 2012

**SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS
(EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7)
INITIAL LISTS OF DELIVERABLE GILTS
SHORT AND MEDIUM GILT FUTURES: MARCH 2013 DELIVERY MONTH
LONG GILT FUTURES: JUNE 2013 DELIVERY MONTH**

Executive Summary

This Notice provides Members with the initial list of Deliverable Gilts for the March 2013 delivery month for Short and Medium Gilt Futures Contracts and June 2013 delivery month 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 March 2013 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 27 September 2012. The First Notice Day of the March 2013 delivery month is 27 February 2013.
3. The June 2013 delivery month of the Long Gilt Futures Contract will become available for trading on 27 September 2012. The First Notice Day of the June 2013 delivery month is 30 May 2013.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the March 2013 delivery month of the Short and Medium Gilt Futures and the June 2013 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 bondfutures@nyx.com

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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.

INITIAL LIST OF DELIVERABLE GILTS

Attachment 1 to London Notice No. 3641

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2013**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>MARCH 2013 DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 2014	1.0294429	13.812155 13.586957	-96.685083 -95.108696	1--4567 8--12345--89012--5678---
GB00B4LFZR36	2.75	22 Jan 2015	0.9954109	7.596685	281.077348	1--45678--12345--89012--5678---
GB0033280339	4.75	7 Sep 2015	1.0421214	13.121547 12.907609	-91.850829 -90.353261	1--4567 8--12345--89012--5678---
GB00B3QCG246	2.00	22 Jan 2016	0.9724561	5.524862	204.419890	1--45678--12345--89012--5678---

Key:
Price Factor: *International Securities Identification Number
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

Attachment 2 to London Notice No. 3641

MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2013**

<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>MARCH 2013</u> <u>DELIVERY DAYS</u>
GB00B7F9S958	1.00	7 Sep 2017	0.8771563	2.762431 2.717391	-19.337017 -19.021739	1--4567 8--12345--89012--5678---
GB00B1VWPC84	5.00	7 Mar 2018	1.0450560	13.812155 13.586957	-96.685083 -95.108696	1--4567 8--12345--89012--5678---
GB00B39R3F84	4.50	7 Mar 2019	1.0265106	12.430939 12.228261	-87.016575 -85.597826	1--4567 8--12345--89012--5678---

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

Attachment 3 to London Notice No. 3641

LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: JUNE 2013**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>JUNE 2013 DELIVERY DAYS</u>
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	10.869565	923.913043	--34567--01234--78901--45678--
GB00B7L9SL19	1.75	7 Sep 2022	0.8271861	4.755435	404.211957	--34567--01234--78901--45678--
GB0030880693	5.00	7 Mar 2025	1.0930627	13.586957	1154.891304	--34567--01234--78901--45678--

Key:

Price Factor: *International Securities Identification Number
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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