

LIFFE NOTICE NO. 3860

Issue Date: 9 September 2014

Effective Date: 9 September 2014

MEDIUM GILT FUTURES CONTRACT (EXCHANGE CONTRACT NO. 99)

UPDATE TO THE INITIAL LIST OF DELIVERABLE GILTS: DECEMBER 2014 DELIVERY MONTH

Executive Summary

This Notice provides Members with an update to the initial list of Deliverable Gilts for the December 2014 delivery month for the Medium 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 December 2014 delivery month of the Medium Gilt Futures Contract supersedes the initial list published under Liffe Notice No. [3837](#), issued on 11 June 2014.
3. The list has only one **addition**:

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00BN65R198	2.00	22 July 2020

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

Fixed Income Derivatives +44 (0) 20 7429 4640 rates@nyx.com

INITIAL LIST OF DELIVERABLE GILTS

Attachment to Liffe Notice No. 3860

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
GB00BN65R198	2.00	22 Jul 2020	0.8998803	5.434783	478.260870	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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