

LONDON NOTICE NO. 3616

Issue Date: 26 June 2012

Effective Date: 26 June 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: DECEMBER 2012 DELIVERY MONTH LONG GILT FUTURES: MARCH 2013 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the December 2012 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the March 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 December 2012 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 28 June 2012. The First Notice Day of the December 2012 delivery month is 29 November 2012.
3. The March 2013 delivery month of the Long Gilt Futures Contract will become available for trading on 28 June 2012. The First Notice Day of the March 2013 delivery month is 27 February 2013.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the December 2012 delivery month of the Short and Medium Gilt Futures and the March 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 bonds@nyx.com

Attachment: Initial list of Deliverable Gilts (Dec 2012 and March 2013).

Web site: 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. 3616

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>DECEMBER 2012</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 2014	1.0340903	13.812155	1160.220994	--34567--01234--78901--4--78--1
GB00B4LFZR36	2.75	22 Jan 2015	0.9948316	7.472826	978.940217	--34567--01234--78901--4--78--1
GB0033280339	4.75	7 Sep 2015	1.0460632	13.121547	1102.209945	--34567--01234--78901--4--78--1
GB00B3QCG246	2.00	22 Jan 2016	0.9702190	5.434783	711.956522	--34567--01234--78901--4--78--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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>DECEMBER 2012</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>

GB00B3Z3K594	1.75	22 Jan 2017	0.9148915	4.755435	622.961957	--34567--01234--78901--4--78--1
GB00B7F9S958	1.00	7 Sep 2017	0.8709973	2.762431	232.044199	--34567--01234--78901--4--78--1
GB00B1VWPC84	5.00	7 Mar 2018	1.0469941	13.812155	1160.220994	--34567--01234--78901--4--78--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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INITIAL LIST OF DELIVERABLE GILTS**LONG 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>
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000068	11.049724 10.869565	-77.348066 -76.086957	1--4567 8--12345--89012--5678---
GB00B7L9SL19	1.75	7 Sep 2022	0.8233669	4.834254 4.755435	-33.839779 -33.288043	1--4567 8--12345--89012--5678---
GB0030880693	5.00	7 Mar 2025	1.0946801	13.812155 13.586957	-96.685083 -95.108696	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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