

LONDON NOTICE NO. 3677

Issue Date: 20 December 2012

Effective Date: 20 December 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: JUNE 2013 DELIVERY MONTH

LONG GILT FUTURES: SEPTEMBER 2013 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial lists of Deliverable Gilts for the June 2013 delivery month for each of the Short and Medium Gilt Futures Contracts, and for the September 2013 delivery month for 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 June 2013 delivery month of the Short and Medium Gilt Futures Contracts will become available for trading on 28 December 2012. The First Notice Day of the June 2013 delivery month is 30 May 2013.
3. The September 2013 delivery month of the Long Gilt Futures Contract will become available for trading on 28 December 2012. The First Notice Day of the September 2013 delivery month is 29 August 2013.
4. For the guidance of Members and their clients, the initial lists of Deliverable Gilts for the June 2013 delivery month of the Short and Medium Gilt Futures and the September 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 (June 2013 and September 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. 3677

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2013</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B4LFZR36	2.75	22 Jan 2015	0.9960054	7.596685	979.972376	--34567--01234--78901--45678--
GB0033280339	4.75	7 Sep 2015	1.0380229	12.907609	1097.146739	--34567--01234--78901--45678--
GB00B3QCG246	2.00	22 Jan 2016	0.9747764	5.524862	712.707182	--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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INITIAL LIST OF DELIVERABLE GILTS

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>JUNE 2013</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B7F9S958	1.00	7 Sep 2017	0.8833896	2.717391	230.978261	--34567--01234--78901--45678--
GB00B1VWPC84	5.00	7 Mar 2018	1.0429443	13.586957	1154.891304	--34567--01234--78901--45678--
GB00B39R3F84	4.50	7 Mar 2019	1.0254664	12.228261	1039.402174	--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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LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: SEPTEMBER 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>SEPTEMBER 2013 DELIVERY DAYS</u>
GB00B7L9SL19	1.75	7 Sep 2022	0.8310883	4.755435 4.834254	-33.288043 -33.839779	-23456- -90123--67890--34567--0
GB0030880693	5.00	7 Mar 2025	1.0915717	13.586957 13.812155	-95.108696 -96.685083	-23456- -90123--67890--34567--0

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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