

LONDON NOTICE No. 3585

ISSUE DATE: 27 March 2012
EFFECTIVE DATE 27 March 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: SEPTEMBER 2012 DELIVERY MONTH LONG GILT FUTURES: DECEMBER 2012 DELIVERY MONTH

Executive Summary

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

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. 3585

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

<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 2012 DELIVERY DAYS</u>
GB00B3KJDW09	2.25	7 Mar 2014	0.9889660	6.114130 6.215470	-42.798913 -43.508287	--34567 --01234--78901--45678--
GB0031829509	5.00	7 Sep 2014	1.0388550	13.586957 13.812155	-95.108696 -96.685083	--34567 --01234--78901--45678--
GB00B4LFZR36	2.75	22 Jan 2015	0.9942610	7.472826	298.913043	--34567--01234--78901--45678--
GB0033280339	4.75	7 Sep 2015	1.0501153	12.907609 13.121547	-90.353261 -91.850829	--34567 --01234--78901--45678--

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 x EDSP x Price Factor) + Initial Accrued + (Daily Accrued x 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: 27 March 2012

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

<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 2012 DELIVERY DAYS</u>
GB00B0V3WX43	4.00	7 Sep 2016	1.0000066	10.869565 11.049724	-76.086957 -77.348066	--34567 --01234--78901--45678--
GB00B3Z3K594	1.75	22 Jan 2017	0.9102413	4.755435	190.217391	--34567--01234--78901--45678--
GB00B7F9S958	1.00	7 Sep 2017	0.8648657	2.717391 2.762431	-19.021739 -19.337017	--34567 --01234--78901--45678--
GB00B1VWPC84	5.00	7 Mar 2018	1.0490723	13.586957 13.812155	-95.108696 -96.685083	--34567 --01234--78901--45678--

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: 27 March 2012

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

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>DECEMBER 2012 DELIVERY DAYS</u>
GB00B4RMG977	3.75	7 Sep 2021	0.9816226	10.359116	870.165746	--34567--01234--78901--4--78--1
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	11.049724	928.176796	--34567--01234--78901--4--78--1
GB0030880693	5.00	7 Mar 2025	1.0961319	13.812155	1160.220994	--34567--01234--78901--4--78--1

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.

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