

LONDON NOTICE NO. 3658

Issue Date: 13 November 2012

Effective Date: 13 November 2012

SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS

(EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7)

FINAL LISTS OF DELIVERABLE GILTS: DECEMBER 2012 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the December 2012 delivery month for each of the Short, Medium and Long Gilt Futures Contracts.

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 Short and Medium Gilt Futures Contracts became available for trading on 28 June 2012 and that of the Long Gilt Futures Contract on 29 March 2012. The First Notice Day of the December 2012 delivery month is 29 November 2012. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the December 2012 delivery month 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

Attachment: Final list of Deliverable Gilts for December 2012 delivery month.

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3658

SHORT GILT CONTRACT (3% 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>
GB00B3QCG246	2.00	22 Jan 2016	0.9702190	5.434783	711.956522	--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
GB0031829509	5.00	7 Sep 2014	1.0340903	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.

Issue Date: 13 November 2012

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3658

MEDIUM 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>
GB00B7F9S958	1.00	7 Sep 2017	0.8709973	2.762431	232.044199	--34567--01234--78901--4--78--1
GB00B3Z3K594	1.75	22 Jan 2017	0.9148915	4.755435	622.961957	--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.

Issue Date: 13 November 2012

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3658

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>
GB00B7L9SL19	1.75	7 Sep 2022	0.8195615	4.834254	406.077348	--34567--01234--78901--4--78--1
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: *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.

Issue Date: 13 November 2012