

## LONDON NOTICE NO. 3758

Issue Date: 13 November 2013

Effective Date: 13 November 2013

### SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS (EXCHANGE CONTRACTS NO. 100, NO. 99 AND NO. 7)

#### FINAL LISTS OF DELIVERABLE GILTS: DECEMBER 2013 DELIVERY MONTH

##### Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the December 2013 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 2013 delivery month of the Short and Medium Gilt Futures Contracts became available for trading on 27 June 2013 and that of the Long Gilt Futures Contract, on 27 March 2013. The First Notice Day of the December 2013 delivery month is 28 November 2013. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the December 2013 delivery month accompany this Notice.

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

Fixed Income Derivatives                      +44 (0)20 7379 2222                      [bondsfutures@nyx.com](mailto:bondsfutures@nyx.com)

**FINAL LIST OF DELIVERABLE GILTS**

Attachment to London Notice No. 3758

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

<b><u>GILT</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b>	<b><u>DAILY</u></b>	<b><u>INITIAL</u></b>	<b><u>DECEMBER 2013</u></b>
<b><u>ISIN* CODE</u></b>			<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB0033280339	4.75	7 Sep 2015	1.0298256	13.121547	1102.209945	-23456--90123--67890--34--7--01
GB00B3QCG246	2.00	22 Jan 2016	0.9793943	5.434783	711.956522	-23456--90123--67890--34--7--01
GB00B0V3WX43	4.00	7 Sep 2016	1.0263099	11.049724	928.176796	-23456--90123--67890--34--7--01
GB00B3Z3K594	1.75	22 Jan 2017	0.9627794	4.755435	622.961957	-23456--90123--67890--34--7--01

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****DELIVERY MONTH: DECEMBER 2013**

<b><u>GILT</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b>	<b><u>DAILY</u></b>	<b><u>INITIAL</u></b>	<b><u>DECEMBER 2013</u></b>
<b><u>ISIN* CODE</u></b>			<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB00B1VWPC84	5.00	7 Mar 2018	1.0387951	13.812155	1160.220994	-23456--90123--67890--34--7--01
GB00B8KP6M44	1.25	22 Jul 2018	0.8845462	3.396739	444.972826	-23456--90123--67890--34--7--01
GB00B39R3F84	4.50	7 Mar 2019	1.0234724	12.430939	1044.198895	-23456--90123--67890--34--7--01
GB00B4YRFP41	3.75	7 Sep 2019	0.9871950	10.359116	870.165746	-23456--90123--67890--34--7--01

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: DECEMBER 2013**

<b><u>GILT</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE</u></b>	<b><u>DAILY</u></b>	<b><u>INITIAL</u></b>	<b><u>DECEMBER 2013</u></b>
<b><u>ISIN* CODE</u></b>			<b><u>FACTOR</u></b>	<b><u>ACCRUED</u></b>	<b><u>ACCRUED</u></b>	<b><u>DELIVERY DAYS</u></b>
GB00B7L9SL19	1.75	7 Sep 2022	0.8349977	4.834254	406.077348	-23456--90123--67890--34--7--01
GB00B7Z53659	2.25	7 Sep 2023	0.8596480	6.215470	522.099448	-23456--90123--67890--34--7--01
GB0030880693	5.00	7 Mar 2025	1.0899182	13.812155	1160.220994	-23456--90123--67890--34--7--01

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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