

LONDON NOTICE NO. 3718

Issue Date: 14 May 2013

Effective Date: 14 May 2013

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

FINAL LISTS OF DELIVERABLE GILTS: JUNE 2013 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the June 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 June 2013 delivery month of Short and Medium Gilt Futures Contracts became available for trading on 28 December 2012 and that of Long Gilt Futures Contracts on 27 September 2012. The First Notice Day of the June 2013 delivery month is 30 May 2013. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the June 2013 delivery month accompany this Notice.

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

Department +44 (0)20 7379 2222 bonds@nyx.com

Attachment: Final list of Deliverable Gilts for June 2013 delivery month.

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3718

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: JUNE 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>JUNE 2013 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:
Price Factor: *International Securities Identification Number
Daily Accrued: price factor expressed as a fraction of par.
Initial Accrued: accrued interest per day on £100,000 face value.
Delivery Days: 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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FINAL LIST OF DELIVERABLE GILTS

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MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: JUNE 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>JUNE 2013 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--
GB00B8KP6M44	1.25	22 Jul 2018	0.8733434	3.453039	362.569061	--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: JUNE 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>JUNE 2013 DELIVERY DAYS</u>
GB00B3KJDQ49	4.00	7 Mar 2022	0.9999507	10.869565	923.913043	--34567--01234--78901--45678--
GB00B7L9SL19	1.75	7 Sep 2022	0.8271861	4.755435	404.211957	--34567--01234--78901--45678--
GB0030880693	5.00	7 Mar 2025	1.0930627	13.586957	1154.891304	--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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