

LIFFE NOTICE NO. 3854

Issue Date: 14 August 2014

Effective Date: 14 August 2014

SHORT, MEDIUM, LONG AND ULTRA LONG GILT FUTURES CONTRACTS (EXCHANGE CONTRACTS NO. 100, NO. 99, NO. 7 AND NO. 101)

FINAL LISTS OF DELIVERABLE GILTS: SEPTEMBER 2014 DELIVERY MONTH

Executive Summary

This Notice advises Members of the final list of Deliverable Gilts for the September 2014 delivery month for each of the Short, Medium, Long and Ultra 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 September 2014 delivery month of the Short and Medium Gilt Futures Contracts became available for trading on 28 March 2014, that of the Long Gilt Futures Contract on 30 December 2013 and that of the Ultra Long Gilt Futures Contract, on 31 March 2014. The First Notice Day of the September 2014 delivery month is 28 August 2014. For the guidance of Members and their clients, the final lists of Deliverable Gilts for the September 2014 delivery month accompany this Notice.

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

Fixed Income Derivatives +44 (0)20 7429 4640 rates@nyx.com

FINAL LIST OF DELIVERABLE GILTS

Attachment to Liffe Notice No. 3854

SHORT GILT CONTRACT (3% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: SEPTEMBER 2014**

<u>GILT ISIN* CODE</u>	<u>COUPON PERCENT</u>	<u>REDEMPTION DATE</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2014 DELIVERY DAYS</u>
GB00B0V3WX43	4.00	7 Sep 2016	1.0194294	10.869565 11.049724	-76.086957 -77.348066	12345-- 89012--56789--23456--90
GB00B3Z3K594	1.75	22 Jan 2017	0.9713825	4.755435	190.217391	12345--89012--56789--23456--90
GB00B7F9S958	1.00	7 Sep 2017	0.9427334	2.717391 2.762431	-19.021739 -19.337017	12345-- 89012--56789--23456--90

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: SEPTEMBER 2014**

<u>GILT ISIN* CODE</u>	<u>COUPON PERCENT</u>	<u>REDEMPTION DATE</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2014 DELIVERY DAYS</u>
GB00B39R3F84	4.50	7 Mar 2019	1.0204806	12.228261 12.430939	-85.597826 -87.016575	12345-- 89012--56789--23456--90
GB00BDV0F150	1.75	22 Jul 2019	0.9009716	4.755435	190.217391	12345--89012--56789--23456--90
GB00B4YRFP41	3.75	7 Sep 2019	0.9887449	10.190217 10.359116	-71.331522 -72.513812	12345-- 89012--56789--23456--90
GB00B058DQ55	4.75	7 Mar 2020	1.0368059	12.907609 13.121547	-90.353261 -91.850829	12345-- 89012--56789--23456--90
GB00B582JV65	3.75	7 Sep 2020	0.9867552	10.190217 10.359116	-71.331522 -72.513812	12345-- 89012--56789--23456--90

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 2014**

<u>GILT ISIN* CODE</u>	<u>COUPON PERCENT</u>	<u>REDEMPTION DATE</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2014 DELIVERY DAYS</u>
GB00B7Z53659	2.25	7 Sep 2023	0.8686257	6.114130 6.215470	-42.798913 -43.508287	12345-- 89012--56789--23456--90
GB00BHBFBH458	2.75	7 Sep 2024	0.8976724	7.472826 7.596685	-52.309783 -53.176796	12345-- 89012--56789--23456--90
GB0030880693	5.00	7 Mar 2025	1.0851708	13.586957 13.812155	-95.108696 -96.685083	12345-- 89012--56789--23456--90

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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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ULTRA LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: SEPTEMBER 2014**

<u>GILT ISIN* CODE</u>	<u>COUPON PERCENT</u>	<u>REDEMPTION DATE</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2014 DELIVERY DAYS</u>
GB00B1VWPJ53	4.50	7 Dec 2042	1.0841368	12.295082	1045.081967	12345--89012--56789--23456--90
GB00B84Z9V04	3.25	22 Jan 2044	0.8710196	8.831522	353.260870	12345--89012--56789--23456--90
GB00BN65R313	3.50	22 Jan 2045	0.9124461	9.510870	641.484506	12345--89012--56789--23456--90
GB00B128DP45	4.25	7 Dec 2046	1.0450331	11.612022	987.021858	12345--89012--56789--23456--90
GB00B39R3707	4.25	7 Dec 2049	1.0469840	11.612022	987.021858	12345--89012--56789--23456--90

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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