

LONDON NOTICE NO. 3690

Issue Date: 12 February 2013

Effective Date: 12 February 2013

SHORT, MEDIUM AND LONG GILT FUTURES CONTRACTS

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

FINAL LISTS OF DELIVERABLE GILTS: MARCH 2013 DELIVERY MONTH

Executive Summary

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

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

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

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

FINAL LIST OF DELIVERABLE GILTS

Attachment to London Notice No. 3690

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

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2013</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 2014	1.0294429	13.812155	-96.685083	1--4567
				13.586957	-95.108696	8--12345--89012--5678---
GB00B4LFZR36	2.75	22 Jan 2015	0.9954109	7.596685	281.077348	1--45678--12345--89012--5678---
GB0033280339	4.75	7 Sep 2015	1.0421214	13.121547	-91.850829	1--4567
				12.907609	-90.353261	8--12345--89012--5678---
GB00B3QCG246	2.00	22 Jan 2016	0.9724561	5.524862	204.419890	1--45678--12345--89012--5678---

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 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.

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FINAL LIST OF DELIVERABLE GILTS**MEDIUM GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2013**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2013</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B7F9S958	1.00	7 Sep 2017	0.8771563	2.762431	-19.337017	1--4567
				2.717391	-19.021739	8--12345--89012--5678---
GB00B1VWPC84	5.00	7 Mar 2018	1.0450560	13.812155	-96.685083	1--4567
				13.586957	-95.108696	8--12345--89012--5678---
GB00B39R3F84	4.50	7 Mar 2019	1.0265106	12.430939	-87.016575	1--4567
				12.228261	-85.597826	8--12345--89012--5678---

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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FINAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (4% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2013**

<u>GILT</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u>	<u>DAILY</u>	<u>INITIAL</u>	<u>MARCH 2013</u>
<u>ISIN* CODE</u>			<u>FACTOR</u>	<u>ACCRUED</u>	<u>ACCRUED</u>	<u>DELIVERY DAYS</u>
GB00B3KJDQ49	4.00	7 Mar 2022	1.0000068	11.049724 10.869565	-77.348066 -76.086957	1--4567 8--12345--89012--5678---
GB00B7L9SL19	1.75	7 Sep 2022	0.8233669	4.834254 4.755435	-33.839779 -33.288043	1--4567 8--12345--89012--5678---
GB0030880693	5.00	7 Mar 2025	1.0946801	13.812155 13.586957	-96.685083 -95.108696	1--4567 8--12345--89012--5678---

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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