

## NASDAQ OMX NLX Market Notice: 009-14

Issue Date: 14 August 2014

Effective Date: 14 August 2014

### NASDAQ OMX NLX - Notice of Final List of Deliverable Gilts for the September 2014 Long Gilt Future Delivery Month

This Notice serves to advise participants in the NLX market of the final delivery basket of Gilts approved for delivery for the September 2014 delivery month.

#### Final Delivery Basket – September 2014 Long Gilt Future

Pursuant to Schedule 1 – Transaction Specifications of the Product Terms of the NASDAQ OMX NLX Long Gilt Futures contract, the Operator shall confirm the final list of Gilts that satisfy the Deliverable Bond Characteristics suitable for Delivery for the delivery month not less than 10 Business Days prior to the first Notice Day of the Delivery Month.

The first Notice Day for the September 2014 Delivery Month of the Long Gilt Futures Contract is 28<sup>th</sup> August 2014. The final list of Gilts acceptable for Delivery set of the September 2014 Long Gilt Future is detailed below:

ISIN	COUPON	MATURITY	COUPON DAY	CONVERSION FACTOR	INITIAL ACCRUED INTEREST	DAILY ACCRUED INTEREST
GB00B7Z53659	2.25	07-Sep-23	07-Sep	0.8686257	-42.798913 * -43.508287 **	6.114130 * 6.215470 **
GB00BHBFBH458	2.75	07-Sep-24	07-Sep	0.8976724	-52.309783 * -53.176796 **	7.472826 * 7.596685 **
GB0030880693	5.00	07-Mar-25	07-Sep	1.0851708	-95.108696 * -96.685083 **	13.586957 * 13.812155 **

\* - Accrued Interest for delivery up to and including the Coupon Day

\*\* - Accrued Interest for delivery after the Coupon Day

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