

NASDAQ OMX NLX Market Notice: 009-13

Issue Date: 13 November 2013

Effective Date: 13 November 2013

NASDAQ OMX NLX - Notice of Final List of Deliverable Gilts for the December 2013 Long Gilt Future Delivery Month

Introduction

This Notice serves to advise participants in the NLX market of the final delivery basket of Gilts approved for delivery for the December 2013 delivery month.

Final Delivery Basket – December 2013 Long Gilt Future

Pursuant to Schedule 1 – Transaction Specifications of the Product Terms of the NASDAQ OMX NLX Long Gilt futures product, 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 December 2013 Delivery Month of the Long Gilt futures product is 28th November 2013. The final list of Gilts acceptable for delivery of the December 2013 Long Gilt Future is set out below:

ISIN	Coupon	Maturity	Coupon Day	Conversion Factor	Initial Accrued Interest	Daily Accrued Interest
GB00B7L9SL19	1.75	07-Sep-22	07-Mar	0.8349977	406.077348	4.834254
GB00B7Z53659	2.25	07-Sep-23	07-Mar	0.8596480	522.099448	6.215470
GB0030880693	5.00	07-Mar-25	07-Mar	1.0899182	1160.220994	13.812155

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