

Nasdaq NLX Market Notice: 013-16

Issue Date: 11 November 2016

Effective Date: 11 November 2016

Nasdaq NLX - Notice of Final List of Deliverable Gilts for the December 2016 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 December 2016 Delivery Month.

Final Delivery Basket – December 2016 Long Gilt Future

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

The First Notice Day for the December 2016 Delivery Month of the Long Gilt Futures Contract is 29th November 2016. The final list of Deliverable Gilts for the December 2016 Long Gilt Future is detailed below:

| ISIN | Coupon | Maturity | Next Coupon Day | Conversion Factor | Initial Accrued Interest | Daily Accrued Interest |
|---------------------|--------|------------|-----------------|-------------------|--------------------------|------------------------|
| GB00BTHH2R79 | 2.00 | 07-Sep-25 | 07 - Mar | 0.8533258 | 464.088398 | 5.524862 |
| GB00BYZW3G56 | 1.50 | 22-July-26 | 22 - Jan | 0.8016099 | 533.967391 | 4.076087 |
| GB00B16NNR78 | 4.25 | 07-Dec-27 | 07 - Dec | 1.0221059 | -81.284153* | 11.612022* |
| | | | | | -81.730769** | 11.675824** |

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

** - Accrued Interest for delivery after the Coupon Day

For further information in relation to this Nasdaq NLX Notice, please contact:

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