

LONDON NOTICE No. 3218

ISSUE DATE: 11 November 2009
EFFECTIVE DATE: 13 November 2009

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

LIST OF DELIVERABLE GILTS: DECEMBER 2009 DELIVERY MONTH

Executive Summary

This Notice advises Members of the List of Deliverable Gilts for the December 2009 delivery month.

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 attached list is hereby declared to be the List of Deliverable Gilts in respect of the December 2009 delivery month. All details included in the List shall be final and binding.
3. The First Notice Day of the December 2009 delivery month is 27 November 2009.

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

Fixed Income Derivatives +44 (0)20 7379 2222 bonds@liffe.com

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FINAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 2009**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>DECEMBER 2009 DELIVERY DAYS</u>
GB00B39R3F84	4.50	07 Mar 2019	0.8944816	12.430939	1044.198895	1234--78901--45678--1234---901
GB00B058DQ55	4.75	7 Mar 2020	0.9051341	13.121547	1102.209945	1234--78901--45678--1234---901
GB0009997999	8.00	7 Jun 2021	1.1646196	21.857923 21.978022	-153.005464 -153.846154	1234--7 8901--45678--1234---901
GB00B3KJDQ49	4.00	7 Mar 2022	0.8280202	11.049724	928.176796	1234--78901--45678--1234---901
GB00B4YRFP41	3.75	7 Sep 2019	0.8354616	10.359116	870.165746	1234--78901--45678--1234---901

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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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