

LONDON NOTICE No. 3119

ISSUE DATE: 11 February 2009
EFFECTIVE DATE: 12 February 2009

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

LIST OF DELIVERABLE GILTS: MARCH 2009 DELIVERY MONTH

Executive Summary

This Notice advises Members of the List of Deliverable Gilts for the March 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 has now been declared by the Board to be the List of Deliverable Gilts in respect of the March 2009 delivery month. All details included in the List shall be final and binding.
3. The First Notice Day of the March 2009 delivery month is 26 February 2009.

Attachment: List of Deliverable Gilts for March 2009 delivery month.

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

Interest Rate Product Management +44 (0)20 7379 2222 bonds@liffe.com

Web site: www.nyx.com/liffe

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2009 DELIVERY DAYS</u>
GB00B1VWPC84	5.00	07-Mar-2018	0.9311491	13.812155 13.586957	-96.685083 -95.108696	-23456 --90123--67890--34567--01
GB00B39R3F84	4.50	07-Mar-2019	0.8882947	12.430939 12.228261	-87.016575 -85.597826	-23456 --90123--67890--34567--01
GB00B058DQ55	4.75	07-Mar-2020	0.9002997	13.121547 12.907609	-91.850829 -90.353261	-23456 --90123--67890--34567--01
GB0009997999	8.00	07-Jun-2021	1.1717978	21.978022	1824.175824	-23456--90123--67890--34567--01

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

Issue Date: 11 February 2009