

LONDON NOTICE No. 3235

ISSUE DATE: 29 December 2009
EFFECTIVE DATE 29 December 2009

SHORT, MEDIUM AND LONG GILT CONTRACTS (EXCHANGE CONTRACTS NO. 100, 99 AND 7)

INITIAL LIST OF DELIVERABLE GILTS: SEPTEMBER 2010 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial list of Deliverable Gilts for the September 2010 delivery month of the Short, Medium and Long Gilt Futures Contracts.

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 September 2010 delivery month will become available for trading on 30 December 2009. The First Notice Day of the September 2010 delivery month is 27 August 2010. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the September 2010 delivery month accompanies this Notice.

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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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.

INITIAL LIST OF DELIVERABLE GILTS**SHORT GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2010**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2010 DELIVERY DAYS</u>
GB0030468747	5.00	7 Mar 2012	0.9857224	13.586957 13.812155	-95.108696 -96.685083	123--67 890--34567--01234--789
GB00B1L6WG32	5.25	7 Jun 2012	0.9875178	14.344262	1219.262295	123--67890--34567--01234--789
GB00B29WRG55	4.50	7 Mar 2013	0.9654556	12.228261 12.430939	-85.597826 -87.016575	123--67 890--34567--01234--789
GB0008921883	8.00	27 Sep 2013	1.0552635	21.739130 21.739130 22.099448	3413.043478 -586.956522 -596.685083	123--67890--345 67--01234 789

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

INITIAL LIST OF DELIVERABLE GILTS

MEDIUM GILT CONTRACT (6% COUPON) — PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: SEPTEMBER 2010

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2010 DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 2014	0.9647872	13.586957 13.812155	-95.108696 -96.685083	123--67 890--34567--01234--789
GB00B4LFZR36	2.75	22 Jan 2015	0.8761840	7.472826	298.913043	123--67890--34567--01234--789
GB0033280339	4.75	7 Sep 2015	0.9465486	12.907609 13.121547	-90.353261 -91.850829	123--67 890--34567--01234--789
GB0008881541	8.00	7 Dec 2015	1.0890106	21.857923	1857.923497	123--67890--34567--01234--789

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

INITIAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2010**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2010 DELIVERY DAYS</u>
GB00B4YRFP41	3.75	7 Sep 2019	0.8450700	10.190217 10.359116	-71.331522 -72.513812	123--67 890--34567--01234--789
GB00B058DQ55	4.75	7 Mar 2020	0.9103736	12.907609 13.121547	-90.353261 -91.850829	123--67 890--34567--01234--789
GB0009997999	8.00	7 Jun 2021	1.1567886	21.857923	1857.923497	123--67890--34567--01234--789
GB00B3KJDQ49	4.00	7 Mar 2022	0.8354111	10.869565 11.049724	-76.086957 -77.348066	123--67 890--34567--01234--789

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

Gilts issued subsequent to publication of this initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final List of Deliverable Gilts.

Issue Date: 29 December 2009