

## **LONDON NOTICE No. 3153**

ISSUE DATE: 18 May 2009  
EFFECTIVE DATE: 18 May 2009

**LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)**

**LIST OF DELIVERABLE GILTS: JUNE 2009 DELIVERY MONTH**

### **Executive Summary**

This Notice advises Members of the List of Deliverable Gilts for the June 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 June 2009 delivery month. All details included in the List shall be final and binding.
3. The First Notice Day of the June 2009 delivery month is 28 May 2009.

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

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

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

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>JUNE 2009 DELIVERY DAYS</u></b>
GB00B1VWPC84	5.00	7 Mar 2018	0.9325024	13.586957	1154.891304	12345--89012--56789--23456--90
GB00B39R3F84	4.50	7 Mar 2019	0.8902618	12.228261	1039.402174	12345--89012--56789--23456--90
GB00B058DQ55	4.75	7 Mar 2020	0.9018195	12.907609	1097.146739	12345--89012--56789--23456--90
GB0009997999	8.00	7 Jun 2021	1.1695352	21.978022 21.857923	-153.846154 -153.005464	12345-- 89012--56789--23456--90
GB00B3KJDQ49	4.00	7 Mar 2022	0.8232944	10.869565	1012.310834	12345--89012--56789--23456--90

**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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