

## **LONDON NOTICE No. 3123**

ISSUE DATE: 23 February 2009  
EFFECTIVE DATE: 23 February 2009

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

### **UPDATED INITIAL LISTS OF DELIVERABLE GILTS: JUNE 2009 AND SEPTEMBER 2009 DELIVERY MONTHS**

#### **Executive Summary**

This Notice advises Members of an update to the initial lists of Deliverable Gilts for the June 2009 and September 2009 delivery months.

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 updated initial lists for the June 2009 and the September 2009 delivery months supersede the initial lists published under London Notice No. 3074, issued on 26 September 2008 and London Notice No. 3105, issued on 23 December 2008.
3. Each list has only one **addition:**

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B3KJDQ49	4.00	7 March 2022

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

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**INITIAL 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	07 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
<b>GB00B3KJDQ49</b>	<b>4.00</b>	<b>7 Mar 2022</b>	<b>0.8232944</b>	<b>10.869565</b>	<b>1012.310834</b>	<b>12345--89012--56789--23456--90</b>

**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.

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## INITIAL LIST OF DELIVERABLE GILTS

### LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST

DELIVERY MONTH: SEPTEMBER 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>SEPTEMBER 2009 DELIVERY DAYS</u>
GB00B39R3F84	4.50	7 Mar 2019	0.8924453	12.228261 12.430939	-85.597826 -87.016575	1234--7 8901--45678--12345--890
GB00B058DQ55	4.75	7 Mar 2020	0.9035600	12.907609 13.121547	-90.353261 -91.850829	1234--7 8901--45678--12345--890
GB0009997999	8.00	7 Jun 2021	1.1669145	21.857923	1857.923497	1234--78901--45678--12345--890
<b>GB00B3KJDQ49</b>	<b>4.00</b>	<b>7 Mar 2022</b>	<b>0.8257250</b>	<b>10.869565 11.049724</b>	<b>-76.086957 -77.348066</b>	<b>1234--7 8901--45678--12345--890</b>

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.

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