

LONDON NOTICE No. 3196

ISSUE DATE: 24 September 2009
EFFECTIVE DATE: 24 September 2009

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

INITIAL LIST OF DELIVERABLE GILTS: JUNE 2010 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial list of Deliverable Gilts for the June 2010 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 June 2010 delivery month will become available for trading on 29 September 2009. The First Notice Day of the June 2010 delivery month is 27 May 2010. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the June 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

Attachment: Initial list of Deliverable Gilts for June 2010 delivery month.

Web site: www.nyx.com/liffe

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INITIAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 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>JUNE 2010 DELIVERY DAYS</u>
GB00B39R3F84	4.50	7 Mar 2019	0.8988088	12.228261	1039.402174	1234--78901--45678--12345--890
GB00B058DQ55	4.75	7 Mar 2020	0.9085331	12.907609	1097.146739	1234--78901--45678--12345--890
GB0009997999	8.00	7 Jun 2021	1.1595586	21.978022 21.857923	-153.846154 -153.005464	1234--7 8901--45678--12345--890
GB00B3KJDQ49	4.00	7 Mar 2022	0.8328522	10.869565	923.913043	1234--78901--45678--12345--890
GB00B4YRFP41	3.75	7 Sep 2019	0.8417634	10.190217	866.168478	1234--78901--45678--12345--890

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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