

LONDON NOTICE No. 3138

ISSUE DATE: 26 March 2009
EFFECTIVE DATE: 30 March 2009

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)**INITIAL LIST OF DELIVERABLE GILTS: DECEMBER 2009 DELIVERY MONTH****Executive Summary**

This Notice advises Members of the initial list of Deliverable Gilts for the December 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 December 2009 delivery month will become available for trading on 30 March 2009. The First Notice Day of the December 2009 delivery month is 27 November 2009. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the December 2009 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 December 2009 delivery month.

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.

INITIAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 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>DECEMBER 2009 DELIVERY DAYS</u>
GB00B39R3F84	4.50	07 Mar 2019	0.8944816	12.430939	1044.198895	1234--78901--45678--1234----901
GB00B058DQ55	4.75	7 Mar 2020	0.9051341	13.121547	1102.209945	1234--78901--45678--1234----901
GB0009997999	8.00	7 Jun 2021	1.1646196	21.857923 21.978022	-153.005464 -153.846154	1234--7 8901--45678--1234----901
GB00B3KJDQ49	4.00	7 Mar 2022	0.8280202	11.049724	928.176796	1234--78901--45678--1234----901

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: 26 March 2009