

LONDON NOTICE No. 3285

ISSUE DATE: 13 May 2010
EFFECTIVE DATE: 13 May 2010

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

LIST OF DELIVERABLE GILTS: JUNE 2010 DELIVERY MONTH

Executive Summary

This Notice advises Members of the 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 attached lists have now been declared by the Board to be the Lists of Deliverable Gilts in respect of the June 2010 delivery month of the Short, Medium and Long Gilt Contracts. All details included in the Lists shall be final and binding.
3. The First Notice Day of the June 2010 delivery month is 27 May 2010.

Attachment: Lists of Deliverable Gilts for June 2010 delivery month.

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

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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.

FINAL LIST OF DELIVERABLE GILTS**SHORT 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>
GB00B3F2K012	3.25	7 Dec 2011	0.9607062	8.928571 8.879781	-62.500000 -62.158470	1234--7 8901--45678--12345--890
GB0030468747	5.00	7 Mar 2012	0.9833826	13.586957	1154.891304	1234--78901--45678--12345--890
GB00B1L6WG32	5.25	7 Jun 2012	0.9859659	14.423077 14.344262	-100.961538 -100.409836	1234--7 8901--45678--12345--890
GB00B29WRG55	4.50	7 Mar 2013	0.9622010	12.228261	1039.402174	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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FINAL LIST OF DELIVERABLE GILTS**MEDIUM 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>
GB0031829509	5.00	7 Sep 2014	0.9627545	13.586957	1154.891304	1234--78901--45678--12345--890
GB00B4LFZR36	2.75	22 Jan 2015	0.8699913	7.596685	979.972376	1234--78901--45678--12345--890
GB0033280339	4.75	7 Sep 2015	0.9441775	12.907609	1097.146739	1234--78901--45678--12345--890
GB0008881541	8.00	7 Dec 2015	1.0927808	21.978022 21.857923	-153.846154 -153.005464	1234--7 8901--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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>JUNE 2010</u> <u>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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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