

**LONDON NOTICE No. 3301**

ISSUE DATE: 29 June 2010  
EFFECTIVE DATE 29 June 2010

**LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)****INITIAL LIST OF DELIVERABLE GILTS: DECEMBER 2010 DELIVERY MONTH****Executive Summary**

This Notice advises Members of an update to the initial list of Deliverable Gilts for the December 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 updated initial list for the December 2010 delivery month supersedes the initial list published under London Notice No. 3270, issued on 29 March 2009.
3. The initial list has only one **addition:**

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B582JV65	3.75	7 September 2020

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: DECEMBER 2010**

<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>DECEMBER 2010 DELIVERY DAYS</u></b>
GB00B582JV65	3.75	7 Sep 2020	0.8354616	10.359116	870.165746	123--67890--34567--01234---901
GB00B4YRFP41	3.75	7 Sep 2019	0.8482830	10.359116	870.165746	123--67890--34567--01234---901
GB00B058DQ55	4.75	7 Mar 2020	0.9120496	13.121547	1102.209945	123--67890--34567--01234---901
GB0009997999	8.00	7 Jun 2021	1.1543437	21.857923 21.978022	-153.005464 -153.846154	123--67 890--34567--01234---901
GB00B3KJDQ49	4.00	7 Mar 2022	0.8378512	11.049724	928.176796	123--67890--34567--01234---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.

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