

LONDON NOTICE No. 3291

ISSUE DATE: 9 June 2010
EFFECTIVE DATE 9 June 2010

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

This Notice advises Members of an update to the initial list of Deliverable Gilts for the September 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 September 2010 delivery month supersedes the initial list published under London Notice No. 3235, issued on 29 December 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: SEPTEMBER 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>SEPTEMBER 2010 DELIVERY DAYS</u>
GBOOB582JV65	3.75	7 Sep 2020	0.8324377	10.190217 10.359116	-71.331522 -72.513812	123--67 890--34567--01234--7890
GB00B4YRFP41	3.75	7 Sep 2019	0.8450700	10.190217 10.359116	-71.331522 -72.513812	123--67 890--34567--01234--7890
GB00B058DQ55	4.75	7 Mar 2020	0.9103736	12.907609 13.121547	-90.353261 -91.850829	123--67 890--34567--01234--7890
GB0009997999	8.00	7 Jun 2021	1.1567886	21.857923	1857.923497	123--67890--34567--01234--7890
GB00B3KJDQ49	4.00	7 Mar 2022	0.8354111	10.869565 11.049724	-76.086957 -77.348066	123--67 890—34567--01234--7890

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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