

**LONDON NOTICE No. 3168**

ISSUE DATE: 25 June 2009

EFFECTIVE DATE: 25 June 2009

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

This Notice advises Members of the initial list of Deliverable Gilts for the March 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 March 2010 delivery month will become available for trading on 29 June 2009. The First Notice Day of the March 2010 delivery month is 25 February 2010. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the March 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 March 2010 delivery month.

Web site: [www.nyx.com/liffe](http://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: MARCH 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>MARCH 2010 DELIVERY DAYS</u></b>
GB00B39R3F84	4.50	7 Mar 2019	0.8967162	12.430939 12.228261	-87.016575 -85.597826	12345-- 89012--56789--23456--901
GB00B058DQ55	4.75	7 Mar 2020	0.9069148	13.121547 12.907609	-91.850829 -90.353261	12345-- 89012--56789--23456--901
GB0009997999	8.00	7 Jun 2021	1.1619692	21.978022	1824.175824	12345--89012--56789--23456--901
GB00B3KJDQ49	4.00	7 Mar 2022	0.8304941	11.049724 10.869565	-77.348066 -76.086957	12345-- 89012--56789--23456--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: 25 June 2009