

LONDON NOTICE No. 3175

ISSUE DATE: 10 July 2009
EFFECTIVE DATE: 10 July 2009

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)**UPDATED INITIAL LISTS OF DELIVERABLE GILTS:
SEPTEMBER 2009, DECEMBER 2009 AND MARCH 2010 DELIVERY MONTHS****Executive Summary**

This Notice advises Members of an update to the initial lists of Deliverable Gilts for the September 2009, December 2009 and March 2010 delivery months.

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 lists for the September 2009, the December 2009 and the March 2010 delivery months supersede the initial lists published under London Notice No. 3123, issued on 23 February 2009, London Notice No. 3138, issued on 26 March 2009 and London Notice No. 3168, issued on 25 June 2009 respectively.
3. Each list has only one **addition:**

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B4YRFP41	3.75	7 September 2019

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 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>SEPTEMBER 2009 DELIVERY DAYS</u>
GB00B39R3F84	4.50	7 Mar 2019	0.8924453	12.228261 12.430939	-85.597826 -87.016575	1234--7 8901--45678--12345--890
GB00B058DQ55	4.75	7 Mar 2020	0.9035600	12.907609 13.121547	-90.353261 -91.850829	1234--7 8901--45678--12345--890
GB0009997999	8.00	7 Jun 2021	1.1669145	21.857923	1857.923497	1234--78901--45678--12345--890
GB00B3KJDQ49	4.00	7 Mar 2022	0.8257250	10.869565 11.049724	-76.086957 -77.348066	1234--7 8901--45678--12345--890
GB00B4YRFP41	3.75	7 Sep 2019	0.8324377	10.190217 10.359116	-71.331522 -72.513812	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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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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
GB00B4YRFP41	3.75	7 Sep 2019	0.8354616	10.359116	870.165746	1234--78901--45678--1234---901

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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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INITIAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2010 DELIVERY DAYS</u>
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
GB00B4YRFP41	3.75	7 Sep 2019	0.8386573	10.359116 10.190217	-72.513812 -71.331522	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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