

LONDON NOTICE No. 3187

ISSUE DATE: 10 August 2009
EFFECTIVE DATE: 10 August 2009

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)**LIST OF DELIVERABLE GILTS: SEPTEMBER 2009 DELIVERY MONTH****Executive Summary**

This Notice advises Members of the List of Deliverable Gilts for the September 2009 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 list has now been declared by the Board to be the List of Deliverable Gilts in respect of the September 2009 delivery month. All details included in the List shall be final and binding.
3. The First Notice Day of the September 2009 delivery month is 27 August 2009.

Attachment: List of Deliverable Gilts for September 2009 delivery month.

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

Fixed Income Derivatives +44 (0)20 7379 2222 bonds@liffe.com

Web site: www.nyx.com/liffe

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**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
GB00B4YRFP41	3.75	7 Sep 2019	0.8324377	10.190217 10.359116	-71.331522 -72.513812	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

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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

Issue Date: 10 August 2009