

LONDON NOTICE No. 3249

ISSUE DATE: 11 February 2010

EFFECTIVE DATE: 11 February 2010

SHORT, MEDIUM AND LONG GILT CONTRACTS (EXCHANGE CONTRACTS NO. 7, NO. 99 and NO. 100)

LIST OF DELIVERABLE GILTS: MARCH 2010 DELIVERY MONTH

Executive Summary

This Notice advises Members of the 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 attached lists have now been declared by the Board to be the Lists of Deliverable Gilts in respect of the March 2010 delivery month of the Short, Medium and Long Gilt Contracts. All details included in the Lists shall be final and binding.
3. The First Notice Day of the March 2010 delivery month is 25 February 2010.

Attachment: Lists of Deliverable Gilts for March 2010 delivery month.

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

Fixed Income Derivatives

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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**SHORT GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2010**

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>MARCH 2010</u> <u>DELIVERY DAYS</u>
GB00B3F2K012	3.25	7 Dec 2011	0.9544239	8.928571	741.071429	12345--89012--56789--23456--901
GB0030468747	5.00	7 Mar 2012	0.9812821	13.812155 13.586957	-96.685083 -95.108696	12345-- 89012--56789--23456--901
GB00B1L6WG32	5.25	7 Jun 2012	0.9842108	14.423077	1197.115385	12345--89012--56789--23456--901
GB00B29WRG55	4.50	7 Mar 2013	0.9591773	12.430939 12.228261	-87.016575 -85.597826	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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FINAL LIST OF DELIVERABLE GILTS**MEDIUM 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>
GB00B3KJDW09	2.25	7 Mar 2014	0.8679032	6.215470 6.114130	-43.508287 -42.798913	12345-- 89012--56789--23456--901
GB0031829509	5.00	7 Sep 2014	0.9609569	13.812155 13.586957	-96.685083 -95.108696	12345-- 89012--56789--23456--901
GB00B4LFZR36	2.75	22 Jan 2015	0.8638596	7.596685	281.077348	12345--89012--56789--23456--901
GB0033280339	4.75	7 Sep 2015	0.9420357	13.121547 12.907609	-91.850829 -90.353261	12345-- 89012--56789--23456--901
GB0008881541	8.00	7 Dec 2015	1.0961818	21.978022	1824.175824	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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FINAL 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	07 Mar 2019	0.8967162	12.430939 12.228261	-87.016575 -85.597826	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
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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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