

## **LONDON NOTICE No. 2909**

ISSUE DATE: 27 June 2007  
EFFECTIVE DATE: 27 June 2007

### **LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)**

### **INITIAL LIST OF DELIVERABLE GILTS: MARCH 2008 DELIVERY MONTH**

#### **Executive Summary**

This Notice advises members of the initial list of Deliverable Gilts for the March 2008 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 2008 delivery month will become available for trading on 28 June 2007. The First Notice Day of the March 2008 delivery month is 28 February 2008. For the guidance of members and their clients, an initial List of Deliverable Gilts for the March 2008 delivery month accompanies this Notice.

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

Interest Rate Product Management      +44 (0)20 7379 2222      bonds@liffe.com

Attachment: Initial List of Deliverable Gilts for March 2008 delivery month.

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

The **Euronext Derivatives Markets ("Euronext.liffe")** include 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 NV, PO Box 19163, 1000 GD Amsterdam, The Netherlands**

**INITIAL LIST OF DELIVERABLE GILTS****LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2008**

<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 2008 DELIVERY DAYS</u></b>
GB0008931148	8.75	25 Aug 17	1.1967227	24.038462	96.153846	--34567--01234--7890----5678--1
GB00B1VWPC84	5.00	7 Mar 18	0.9255353	13.736264	-96.153846	--34567
				13.586957	-95.108696	--01234--7890----5678--1
GB00B058DQ55	4.75	7 Mar 20	0.8940649	13.049451	-91.346154	--34567
				12.907609	-90.353261	--01234--7890----5678--1

**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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