

LONDON NOTICE No. 2674

ISSUE DATE: 12 August 2005

EFFECTIVE DATE: 12 August 2005

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

LIST OF DELIVERABLE GILTS: SEPTEMBER 2005 DELIVERY MONTH

Executive Summary

This Notice advises members of the List of Deliverable Gilts for the September 2005 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. An initial list of Deliverable Gilts for September 2005 was issued on 22 December 2004.
3. The attached list has now been declared by the Board to be the List of Deliverable Gilts in respect of the September 2005 delivery month. All details included in the List shall be final and binding.
4. The First Notice Day of the September 2005 delivery month is 30 August 2005.

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

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

Attachment: List of Deliverable Gilts for September 2005 delivery month.

Web site: 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

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2005**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPT 2005 DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 14	0.9311505	13.586957 13.812155	-95.108696 -96.685083	12--567 89--23456--90123--67890
GB0033280339	4.75	7 Sep 15	0.9069164	12.907609 13.121547	-90.353261 -91.850829	12--567 89--23456--90123--67890
GB0008881541	8.00	7 Dec 15	1.1514966	21.857923	1,857.923497	12--56789--23456--90123--67890
GB0008931148	8.75	25 Aug 17	1.2325865	23.777174	142.663043	12--56789--23456--90123--67890

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: 15 August 2005