

LONDON NOTICE No. 2704

ISSUE DATE: 15 November 2005
EFFECTIVE DATE: 15 November 2005

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

LIST OF DELIVERABLE GILTS: DECEMBER 2005 DELIVERY MONTH

Executive Summary

This Notice advises members of the List of Deliverable Gilts for the December 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 December 2005 was issued on 24 March 2005.
3. The attached list has now been declared by the Board to be the List of Deliverable Gilts in respect of the December 2005 delivery month. All details included in the List shall be final and binding.
4. The First Notice Day of the December 2005 delivery month is 29 November 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 December 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: DECEMBER 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>DECEMBER 2005 DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 14	0.9325089	13.812155	1,160.220994	12--56789--23456--90123----890
GB0033280339	4.75	7 Sep 15	0.9085407	13.121547	1,102.209945	12--56789--23456--90123----890
GB0008881541	8.00	7 Dec 15	1.1489734	21.857923	-153.005464	12--567
				21.978022	-153.846154	89--23456--90123----890
GB0008931148	8.75	25 Aug 17	1.2291250	23.777174	2,306.385870	12--56789--23456--90123----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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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