

LIFFE GENERAL NOTICE NO: 2602

ISSUE DATE: 10 February 2005
EFFECTIVE: 11 February 2005

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

LIST OF DELIVERABLE GILTS: MARCH 2005 DELIVERY MONTH

Executive Summary

This General Notice advises members of the List of Deliverable Gilts for the March 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 March 2005 was issued on 24 June 2004.
3. The attached list has now been declared by the Board to be the List of Deliverable Gilts in respect of the March 2005 delivery month. All details included in the List shall be final and binding.
4. The First Notice Day of the March 2005 delivery month is 25 February 2005.

BY ORDER OF THE BOARD

N E Carew Hunt
Market Secretary

Attachment: List of Deliverable Gilts for the March 2005 delivery month

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2005 DELIVERY DAYS</u>
GB0031829509	5.00	7 Sep 14	0.9283005	13.812155 13.586957	-96.685083 -95.108696	1234--7 8901--45678--1234----901
GB0033280339	4.75	7 Sep 15	0.9035584	13.121547 12.907609	-91.850829 -90.353261	1234--7 8901--45678--1234----901
GB0008881541	8.00	7 Dec 15	1.1568327	21.978022	1,824.175824	1234--78901--45678--1234----901
GB0008931148	8.75	25 Aug 17	1.2392738	24.171271	72.513812	1234--78901--45678--1234----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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