

## **LONDON NOTICE No. 2943**

ISSUE DATE: 26 September 2007

EFFECTIVE DATE: 27 September 2007

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

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

#### **Executive Summary**

This Notice advises members of the initial List of Deliverable Gilts for the June 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 June 2008 delivery month will become available for trading on 27 September 2007. The First Notice Day of the June 2008 delivery month is 29 May 2008. For the guidance of members and their clients, an initial List of Deliverable Gilts for the June 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](mailto:bonds@liffe.com)

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

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

The **Euronext Derivatives Markets ("Liffe")** 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.

**INITIAL LIST OF DELIVERABLE GILTS****LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 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>JUNE 2008 DELIVERY DAYS</u></b>
GB0008931148	8.75	25 Aug 17	1.1926409	24.038462	2307.692308	-23456--90123--67890--34567--0
GB00B1VWPC84	5.00	7 Mar 18	0.9268044	13.586957	1154.891304	-23456--90123--67890--34567--0
GB00B058DQ55	4.75	7 Mar 20	0.8954912	12.907609	1097.146739	-23456--90123--67890--34567--0

**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.

Issue Date: 26 September 2007