

LONDON NOTICE No. 2930

ISSUE DATE: 15 August 2007

EFFECTIVE DATE: 15 August 2007

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

LIST OF DELIVERABLE GILTS: SEPTEMBER 2007 DELIVERY MONTH

Executive Summary

This Notice advises members of the List of Deliverable Gilts for the September 2007 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 updated list of deliverable Gilts for September 2007 was issued on 4 June 2007.
3. The attached list has now been declared by the Board to be the List of Deliverable Gilts in respect of the September 2007 delivery month. All details included in the List shall be final and binding.
4. The First Notice Day of the September 2007 delivery month is 30 August 2007.

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 2007 delivery month.

Web site: 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.

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2007**

<u>GILT ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE FACTOR</u>	<u>DAILY ACCRUED</u>	<u>INITIAL ACCRUED</u>	<u>SEPTEMBER 2007 DELIVERY DAYS</u>
GB00B0V3WX43	4.00	7 Sep 16	0.8622861	10.869565 10.989011	-76.086957 -76.923077	--34567 --01234--78901--45678
GB0008931148	8.75	25 Aug 17	1.2042562	23.777174	142.663043	--34567--01234--78901--45678
GB00B1VWPC84	5.00	7 Mar 18	0.9228509	13.586957 13.736264	-95.108696 -96.153846	--34567 --01234--78901--45678
GB00B058DQ55	4.75	7 Mar 20	0.8910837	12.907609 13.049451	-90.353261 -91.346154	--34567 --01234--78901--45678

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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