

LONDON NOTICE No. 2843

ISSUE DATE: 12 February 2007
EFFECTIVE DATE: 13 February 2007

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

LIST OF DELIVERABLE GILTS: MARCH 2007 DELIVERY MONTH

Executive Summary

This Notice advises members of the List of Deliverable Gilts for the March 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. The attached list has now been declared by the Board to be the List of Deliverable Gilts in respect of the March 2007 delivery month. All details included in the List shall be final and binding.
3. The First Notice Day of the March 2007 delivery month is 27 February 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 March 2007 delivery month.

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 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>MARCH 2007 DELIVERY DAYS</u> |
|-----------------------------------|----------------------|--------------------------|--------------------------------|---------------------------------|-----------------------------------|--|
| GB0008881541 | 8.00 | 7 Dec 15 | 1.1346988 | 21.978022 | 1824.175824 | 12--56789--23456--90123--67890- |
| GB00B0V3WX43 | 4.00 | 7 Sep 16 | 0.8565859 | 11.049724 10.869565 | -77.348066 -76.086957 | 12--567 89--23456--90123--67890- |
| GB0008931148 | 8.75 | 25 Aug 17 | 1.2117817 | 24.171271 | 72.513812 | 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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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