

LONDON NOTICE No. 3013

ISSUE DATE: 26 March 2008
EFFECTIVE DATE: 28 March 2008

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

INITIAL LIST OF DELIVERABLE GILTS: DECEMBER 2008 DELIVERY MONTH

Executive Summary

This Notice advises Members of the Initial List of Deliverable Gilts for the December 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 December 2008 delivery month will become available for trading on 28 March 2008. The First Notice Day of the December 2008 delivery month is 27 November 2008. For the guidance of Members and their clients, an initial List of Deliverable Gilts for the December 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

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.

INITIAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: DECEMBER 2008**

<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 2008 DELIVERY DAYS</u>
GB00B1VWPC84	5.00%	07-Mar-2018	0.9296176	13.812155	1160.220994	12345--89012--56789--234---901
GB00B058DQ55	4.75%	07-Mar-2020	0.8986156	13.121547	1102.209945	12345--89012--56789--234---901
GB0009997999	8.00%	07-Jun-2021	1.1743056	21.857923 21.978022	-153.005464 -153.846154	12345--8 9012--56789--234---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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