

LONDON NOTICE No. 3050

ISSUE DATE: 24 June 2008
EFFECTIVE DATE: 27 June 2008

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

INITIAL LIST OF DELIVERABLE GILTS: MARCH 2009 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial List of Deliverable Gilts for the March 2009 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 March 2009 delivery month will become available for trading on 27 June 2008. The First Notice Day of the March 2009 delivery month is 26 February 2009. For the guidance of Members and their clients, an initial List of Deliverable Gilts for the March 2009 delivery month accompanies this Notice.

For further information in relation to this Notice, Members should contact:

Fixed Income Derivatives +44 (0)20 7379 2222 bonds@liffe.com

Attachment: Initial List of Deliverable Gilts for March 2009 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.

INITIAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2009**

<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 2009 DELIVERY DAYS</u>
GB00B1VWPC84	5.00	7 Mar 2018	0.9311491	13.812155 13.586957	-96.685083 -95.108696	-23456 --90123--67890--34567--01
GB00B058DQ55	4.75	7 Mar 2020	0.9002997	13.121547 12.907609	-91.850829 -90.353261	-23456 --90123--67890--34567--01
GB0009997999	8.00	7 Jun 2021	1.1717978	21.978022	1824.175824	-23456--90123--67890--34567--01

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.

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