

LONDON NOTICE No. 3072

ISSUE DATE: 24 September 2008
EFFECTIVE DATE: 26 September 2008

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

UPDATED INITIAL LIST OF DELIVERABLE GILTS: DECEMBER 2008 AND MARCH 2009 DELIVERY MONTHS

Executive Summary

This Notice advises Members of an update to the initial lists of Deliverable Gilts for the December 2008 and March 2009 delivery months.

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 updated initial lists for the December 2008 and the March 2009 delivery months supersede the initial lists published under London Notice No. 3013, issued on 26 March 2008 and London Notice No. 3050, issued on 24 June 2008.
3. Each list has only one **addition:**

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B39R3F84	4.50	7 March 2019

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

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

Attachment: Update initial lists of Deliverable Gilts for December 2008 and March 2009 delivery months.

Web site: www.nyx.com/liffe

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
GB00B39R3F84	4.50	07-Mar-2019	0.8862197	12.430939	808.011050	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-- 89012--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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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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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
GB00B39R3F84	4.50	07-Mar-2019	0.8882947	12.430939 12.228261	-87.016575 -85.597826	-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.

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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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