

## **LONDON NOTICE No. 3001**

ISSUE DATE: 13 February 2008  
EFFECTIVE DATE: 14 February 2008

### **LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)**

### **LIST OF DELIVERABLE GILTS: MARCH 2008 DELIVERY MONTH**

#### **Executive Summary**

This Notice advises Members of the List of Deliverable Gilts for the March 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 attached list has now been declared by the Board to be the List of Deliverable Gilts in respect of the March 2008 delivery month. All details included in the List shall be final and binding.
3. The First Notice Day of the March 2008 delivery month is 28 February 2008.

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

Interest Rate Product Management    +44 (0)20 7379 2222    [bonds@liffe.com](mailto:bonds@liffe.com)

Attachment: List of Deliverable Gilts for March 2008 delivery month.

Web site: [www.euronext.com/derivatives](http://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: MARCH 2008**

<b><u>GILT ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>REDEMPTION</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>DAILY ACCRUED</u></b>	<b><u>INITIAL ACCRUED</u></b>	<b><u>MARCH 2008 DELIVERY DAYS</u></b>
GB0008931148	8.75	25 Aug 17	1.1967227	24.038462	96.153846	--34567--01234--7890----5678--1
GB00B1VWPC84	5.00	7 Mar 18	0.9255353	13.736264	-96.153846	--34567
				13.586957	-95.108696	--01234--7890----5678--1
GB00B058DQ55	4.75	7 Mar 20	0.8940649	13.049451	-91.346154	--34567
				12.907609	-90.353261	--01234--7890----5678--1

**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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