

LONDON NOTICE No. 2899

ISSUE DATE: 4 June 2007
EFFECTIVE DATE: 4 June 2007

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

UPDATED INITIAL LISTS OF DELIVERABLE GILTS: SEPTEMBER 2007 AND DECEMBER 2007 DELIVERY MONTHS

Executive Summary

This Notice advises members of an update to the initial lists of Deliverable Gilts for the September 2007 and December 2007 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 September 2007 and December 2007 delivery months supersede the initial lists published under London Notice No. 2832, issued on 22 December 2007, and London Notice No. 2865, issued on 28 March 2007.
3. Each list has only one **addition**:

<u>Gilt</u>	<u>Coupon (%)</u>	<u>Maturity</u>
GB00B1VWPC84	5.00	7 March 2018

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

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

Attachments: Updated initial lists of Deliverable Gilts for September 2007 and December 2007 delivery months.

Web site: www.euronext.com/derivatives

The **Euronext Derivatives Markets ("Euronext.liffe")** include 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 NV, PO Box 19163, 1000 GD Amsterdam, The Netherlands

INITIAL LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 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>SEPTEMBER 2007 DELIVERY DAYS</u>
GB00B0V3WX43	4.00	7 Sep 16	0.8622861	10.869565 10.989011	-76.086957 -76.923077	--34567 --01234--78901--45678
GB0008931148	8.75	25 Aug 17	1.2042562	23.777174	142.663043	--34567--01234--78901--45678
GB00B1VWPC84	5.00	7 Mar 18	0.9228509	13.586957 13.736264	-95.108696 -96.153846	--34567 --01234--78901--45678
GB00B058DQ55	4.75	7 Mar 20	0.8910837	12.907609 13.049451	-90.353261 -91.346154	--34567 --01234--78901--45678

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: DECEMBER 2007**

<u>GILT</u> <u>ISIN* CODE</u>	<u>COUPON</u>	<u>REDEMPTION</u>	<u>PRICE</u> <u>FACTOR</u>	<u>DAILY</u> <u>ACCRUED</u>	<u>INITIAL</u> <u>ACCRUED</u>	<u>DECEMBER 2007</u> <u>DELIVERY DAYS</u>
GB00BOV3WX43	4.00	7 Sep 16	0.8651130	10.989011	923.076923	--34567--01234--78901--4--78--1
GB0008931148	8.75	25 Aug 17	1.2003775	23.777174	2,306.385870	--34567--01234--78901--4--78--1
GB00B1VWPC84	5.00	7 Mar 18	0.9240783	13.736264	1,153.846154	--34567--01234--78901--4--78--1
GB00B058DQ55	4.75	7 Mar 20	0.8924636	13.049451	1,096.153846	--34567--01234--78901--4--78--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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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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