

## **LONDON NOTICE No. 3065**

ISSUE DATE: 12 August 2008

EFFECTIVE DATE: 13 August 2008

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

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

#### **Executive Summary**

This Notice advises Members of the List of Deliverable Gilts for the September 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 September 2008 delivery month. All details included in the List shall be final and binding.
3. The First Notice Day of the September 2008 delivery month is 28 August 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 September 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: SEPTEMBER 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>SEPTEMBER 2008 DELIVERY DAYS</u></b>
GB0008931148	8.75	25 Aug 17	1.1887843	23.777174	142.663043	12345--89012--56789--23456--90
GB00B1VWPC84	5.00	7 Mar 18	0.9283018	13.586957	-95.108696	12345--
				13.812155	-96.685083	89012--56789--23456--90
GB00B058DQ55	4.75	7 Mar 20	0.8971375	12.907609	-90.353261	12345--
				13.121547	-91.850829	89012--56789--23456--90
GB0009997999	8.00	7 Jun 21	1.1764592	21.857923	1857.923497	12345--89012--56789--23456--90

**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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