

LONDON NOTICE No. 3074

ISSUE DATE: 26 September 2008

EFFECTIVE DATE: 29 September 2008

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

INITIAL LIST OF DELIVERABLE GILTS: JUNE 2009 DELIVERY MONTH

Executive Summary

This Notice advises Members of the initial list of Deliverable Gilts for the June 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 June 2009 delivery month will become available for trading on 29 September 2008. The First Notice Day of the June 2009 delivery month is 28 May 2009. For the guidance of Members and their clients, an initial list of Deliverable Gilts for the June 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 June 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: JUNE 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>JUNE 2009 DELIVERY DAYS</u>
GB00B1VWPC84	5.00	7 Mar 2018	0.9325024	13.586957	1154.891304	12345--89012--56789--23456--90
GB00B39R3F84	4.50	07 Mar 2019	0.8902618	12.228261	1039.402174	12345--89012--56789--23456--90
GB00B058DQ55	4.75	7 Mar 2020	0.9018195	12.907609	1097.146739	12345--89012--56789--23456--90
GB0009997999	8.00	7 Jun 2021	1.1695352	21.978022 21.857923	-153.846154 -153.005464	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: $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$

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.

Issue Date: 26 September 2008