

LONDON NOTICE No. 2787

ISSUE DATE: 15 August 2006
EFFECTIVE DATE: 15 August 2006

LONG GILT CONTRACT (EXCHANGE CONTRACT NO. 7)

LIST OF DELIVERABLE GILTS: SEPTEMBER 2006 DELIVERY MONTH

Executive Summary

This Notice advises members of the List of Deliverable Gilts for the September 2006 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. An updated list of Deliverable Gilts for September 2006 was issued on 2 March 2006.
3. The attached list has now been declared by the Board to be the List of Deliverable Gilts in respect of the September 2006 delivery month. All details included in the List shall be final and binding.
4. The First Notice Day of the September 2006 delivery month is 30 August 2006.

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

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

Attachment: List of Deliverable Gilts for September 2006 delivery month.

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

LIST OF DELIVERABLE GILTS**LONG GILT CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: SEPTEMBER 2006**

<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 2006 DELIVERY DAYS</u>
GB0033280339	4.75	7 Sep 15	0.9139344	12.907609 13.121547	-90.353261 -91.850829	1--4567 8--12345--89012--56789-
GB0008881541	8.00	7 Dec 15	1.1404317	21.857923	1857.923497	1--45678--12345--89012--56789-
GB00B0V3WX43	4.00	7 Sep 16	0.8510573	10.869565 11.049724	-76.086957 -77.348066	1--4567 8--12345--89012--56789-
GB0008931148	8.75	25 Aug 17	1.2188399	23.777174	142.663043	1--45678--12345--89012--56789-

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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