

LIFFE GENERAL NOTICE NO: 2625

ISSUE DATE: 16 March 2005

EFFECTIVE: 16 March 2005

**GERMAN TREASURY NOTE (“SCHATZ”) CONTRACT  
(EXCHANGE CONTRACT NO. 57)**

**UPDATED INITIAL LIST OF DELIVERABLE SCHÄTZE: JUNE 2005  
DELIVERY MONTH**

*Executive Summary*

*This General Notice advises members of an updated initial List of Deliverable Schätze for the June 2005 delivery month.*

1. Term 3.01 of the Schatz contract terms requires the Board to publish (on or before the tenth market day prior to the Last Trading Day) a list of Deliverable Schätze, the price factor and accrued interest in respect of each such Deliverable Schatz as at the Delivery Day (“the List of Deliverable Schätze”).
2. The June 2005 delivery month became available for trading on Thursday 9 September 2004. An initial List of Deliverable Schätze for June 2005 was issued on Tuesday 7 September 2004. An updated initial List of Deliverable Schätze for the June 2005 delivery month is attached to this General Notice.
3. The attached updated initial List of Deliverable Schätze has only one **addition:**

<u>Schatz</u>	<u>Coupon (%)</u>	<u>Maturity</u>
DE0001137099	2.50	23 Mar 2007

BY ORDER OF THE BOARD

N E Carew Hunt  
Market Secretary

Attachment: Updated initial List of Deliverable Schätze for June 2005 delivery month

**UPDATED INITIAL LIST OF DELIVERABLE SCHÄTZE****GERMAN TREASURY NOTE ("SCHATZ") CONTRACT (DENOMINATED IN EURO) (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2005**

Last Trading Day: 8 June 2005  
 Delivery Day: 10 June 2005

<b><u>DELIVERABLE BOND ISIN* CODE</u></b>	<b><u>COUPON</u></b>	<b><u>MATURITY</u></b>	<b><u>PRICE FACTOR</u></b>	<b><u>GROSS ACCRUED INTEREST (EURO)</u></b>
DE0001137099	2.500	23 Mar 2007	0.942282	1,150.68
DE0001135036	6.000	04 Jul 2007	0.999892	11,210.96
DE0001141406	4.500	17 Aug 2007	0.969897	7,323.29

**Key:** \*International Securities Identification Number

Price Factor: price factor expressed as a fraction of par.

Accrued Interest: gross accrued interest on euro 200,000 face value as at Delivery Day rounded to the nearest euro-cent.

Invoicing Amount:  $(2,000 \times \text{EDSP} \times \text{Price Factor}) + \text{Accrued Interest}$

Bunds, Bobls or Schätze issued subsequent to the publication of this updated initial list and until the tenth market day prior to the Last Trading Day which meet the Contract Standard will potentially be included in the List of Deliverable Schätze.

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