

LIFFE GENERAL NOTICE NO: 2609

ISSUE DATE: 22 February 2005

EFFECTIVE: 22 February 2005

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

LIST OF DELIVERABLE SCHÄTZE: MARCH 2005 DELIVERY MONTH

Executive Summary

This General Notice advises members of the List of Deliverable Schätze for the March 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. An updated initial list of Deliverable Schätze for March 2005 was issued on 8 December 2004.
3. The attached list has now been declared by the Board to be the List of Deliverable Schätze in respect of the March 2005 delivery month.
4. All details included in the List shall be final and binding.
5. The Last Trading Day of the March 2005 delivery month is Tuesday 8 March 2005.

BY ORDER OF THE BOARD

N E Carew Hunt
Market Secretary

Attachment: List of Deliverable Schätze for March 2005 delivery month

LIST OF DELIVERABLE SCHÄTZE**GERMAN TREASURY NOTE (“SCHATZ”) CONTRACT (DENOMINATED IN EURO) (6% COUPON)**
PRICE FACTORS AND ACCRUED INTEREST**DELIVERY MONTH: MARCH 2005**Last Trading Day: 8 March 2005
Delivery Day: 10 March 2005

<u>DELIVERABLE BOND ISIN* CODE</u>	<u>COUPON</u>	<u>MATURITY</u>	<u>PRICE FACTOR</u>	<u>GROSS ACCRUED INTEREST (EURO)</u>
DE0001137081	2.250	15 Dec 2006	0.938717	1109.42
DE0001135028	6.000	04 Jan 2007	0.999746	2,136.99
DE0001141398	4.000	16 Feb 2007	0.964310	482.19

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

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