

LIFFE GENERAL NOTICE NO: 2618

ISSUE DATE: 7 March 2005

EFFECTIVE: 9 March 2005

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

INITIAL LIST OF DELIVERABLE SCHÄTZE: DECEMBER 2005 DELIVERY MONTH

Executive Summary

This General Notice advises members of the initial List of Deliverable Schatze for the December 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 Schatze, 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 December 2005 delivery month will become available for trading on Wednesday 9 March 2005. An initial List of Deliverable Schätze for the December 2005 delivery month is attached to this General Notice.

BY ORDER OF THE BOARD

N E Carew Hunt
Market Secretary

Attachment: Initial List of Deliverable Schätze for December 2005 delivery month

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

Last Trading Day: 8 December 2005
 Delivery Day: 12 December 2005

<u>DELIVERABLE BOND ISIN* CODE</u>	<u>COUPON</u>	<u>MATURITY</u>	<u>PRICE FACTOR</u>	<u>GROSS ACCRUED INTEREST (EURO)</u>
DE0001135051	5.250	04 Jan 2008	0.985751	9,838.36
DE0001141414	4.250	15 Feb 2008	0.965054	6,986.30

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 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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