

LIFFE GENERAL NOTICE NO: 2608

ISSUE DATE: 22 February 2005

EFFECTIVE: 22 February 2005

**GERMAN GOVERNMENT BOND (“BUND”) CONTRACT
(EXCHANGE CONTRACT NO. 27)**

LIST OF DELIVERABLE BUNDS: MARCH 2005 DELIVERY MONTH

Executive Summary

This General Notice advises members of the List of Deliverable Bunds for the March 2005 delivery month.

1. Term 3.01 of the Bund contract terms requires the Board to publish (on or before the tenth market day prior to the Last Trading Day) a list of Deliverable Bunds, the price factor and accrued interest in respect of each such Deliverable Bund as at the Delivery Day (“the List of Deliverable Bunds”).
2. An updated initial list of Deliverable Bunds for March 2005 was issued on 30 November 2004.
3. The attached list has now been declared by the Board to be the List of Deliverable Bunds 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 Bunds for March 2005 delivery month

LIST OF DELIVERABLE BUNDS**GERMAN GOVERNMENT BOND ("BUND") CONTRACT (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: MARCH 2005**

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

<u>BUND ISIN* CODE</u>	<u>COUPON</u>	<u>MATURITY</u>	<u>PRICE FACTOR</u>	<u>GROSS ACCRUED INTEREST (EUR)</u>
DE0001135242	4.250	04 Jan 2014	0.882591	756.85
DE0001135259	4.250	04 Jul 2014	0.877455	3,328.96
DE0001135267	3.750	04 Jan 2015	0.836236	1,067.40

Key: *International Securities Identification Number

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

Accrued Interest: gross accrued interest on euro 100,000 face value as at Delivery Day rounded to the nearest euro-cent.

Invoicing Amount: $(1,000 \times \text{EDSP} \times \text{Price Factor}) + \text{Accrued Interest}$

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