

LIFFE GENERAL NOTICE NO: 2617

ISSUE DATE: 7 March 2005

EFFECTIVE: 9 March 2005

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

INITIAL LIST OF DELIVERABLE BUNDS: DECEMBER 2005 DELIVERY MONTH

Executive Summary

This General Notice advises members of the initial List of Deliverable Bunds for the December 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. The December 2005 delivery month will become available for trading on Wednesday 9 March 2005. An initial list of Deliverable Bunds 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 Bunds for December 2005 delivery month

INITIAL LIST OF DELIVERABLE BUNDS**GERMAN GOVERNMENT BOND (“BUND”) 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>BUND ISIN* CODE</u>	<u>COUPON</u>	<u>MATURITY</u>	<u>PRICE FACTOR</u>	<u>GROSS ACCRUED INTEREST (EURO)</u>
DE0001135259	4.250	04 Jul 2014	0.885160	1,874.66
DE0001135267	3.750	04 Jan 2015	0.846069	3,913.29

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

Bunds 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 Bunds.

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