



## LONDON NOTICE No. 2647

**ISSUE DATE:** 19 May 2005  
**EFFECTIVE DATE:** 19 May 2005

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

**UPDATED INITIAL LISTS OF DELIVERABLE BONDS:  
JUNE 2005, SEPTEMBER 2005 AND DECEMBER 2005 DELIVERY MONTHS**

### Executive Summary

This Notice advises members of an update to the initial List of Deliverable Bonds for the June 2005, September 2005 and December 2005 delivery months.

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 Bonds, the price factor and accrued interest in respect of each such Deliverable Bond as at the Delivery Day ("the List of Deliverable Bonds").
2. The attached updated initial Lists of Deliverable Bonds for the June 2005, September 2005 and December 2005 delivery months supersede the Lists issued, respectively, on 30 November 2004, 7 December 2004 and 7 March 2005.
3. Each updated initial List has only one addition:

<u>Bund</u>	<u>Coupon (%)</u>	<u>Maturity</u>
DE0001135283	3.250	04 July 2015

Attachments: Updated Lists of Deliverable Bonds for the June 2005, September 2005 and December 2005 delivery months.

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

The Euronext Derivatives Markets ("Euronext.liffe") include the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets.

**Euronext NV, PO Box 19163, 1000 GD Amsterdam, The Netherlands**

**INITIAL LIST OF DELIVERABLE BUNDS****GERMAN GOVERNMENT BOND (“BUND”) CONTRACT (6% COUPON) – PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2005**

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

<b><u>BUND 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>
DE0001135242	4.250	04 Jan 2014	0.885049	1,828.08
DE0001135259	4.250	04 Jul 2014	0.880217	4,400.19
DE0001135267	3.750	04 Jan 2015	0.839315	2,012.60
<b>DE0001135283</b>	<b>3.250</b>	<b>04 Jul 2015</b>	<b>0.796443</b>	<b>186.99</b>

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 x EDSP x Price Factor) + Accrued Interest

Bonds 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.

Issue Date: 19 May 2005

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

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

<b><u>BUND 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>
DE0001135259	4.250	04 Jul 2014	0.882720	815.07
DE0001135267	3.750	04 Jan 2015	0.842651	2,978.36
<b>DE0001135283</b>	<b>3.250</b>	<b>04 Jul 2015</b>	<b>0.800143</b>	<b>1,023.97</b>

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

Bonds 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.

Issue Date: 19 May 2005

**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

<b><u>BUND 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>
DE0001135259	4.250	04 Jul 2014	0.885160	1,874.66
DE0001135267	3.750	04 Jan 2015	0.846069	3,913.29
<b>DE0001135283</b>	<b>3.250</b>	<b>04 Jul 2015</b>	<b>0.803899</b>	<b>1,834.25</b>

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

Bonds 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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