

## LONDON NOTICE No. 2659

ISSUE DATE: 15 June 2005  
EFFECTIVE DATE: 15 June 2005

### GERMAN TREASURY NOTE ("SCHATZ") CONTRACT (EXCHANGE CONTRACT NO. 57)

### UPDATED INITIAL LIST OF DELIVERABLE SCHATZE: SEPTEMBER 2005 DELIVERY MONTH

#### Executive Summary

This Notice advises members of an updated initial List of Deliverable Schätze for the September 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. The September 2005 delivery month became available for trading on Thursday 9 December 2004. An initial List of Deliverable Schätze for September 2005 was issued on Tuesday 7 December 2004. An updated initial List of Deliverable Schätze for the September 2005 delivery month is attached to this Notice.
3. The attached updated initial List of Deliverable Schätze has only one **addition**:

<u>Schatz</u>	<u>Coupon (%)</u>	<u>Maturity</u>
DE0001137107	2.000	15 June 2007

For further information in relation to this Notice, members should contact:

Interest Rate Product Management      +44 (0)20 7379 2222      bonds@liffe.com

Attachment: Updated initial List of Deliverable Schätze for September 2005 delivery month

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 SCHÄTZE****GERMAN TREASURY NOTE ("SCHATZ") 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>DELIVERABLE BOND 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>
DE0001135036	6.000	04 Jul 2007	0.999731	2,301.37
DE0001141406	4.500	17 Aug 2007	0.973339	641.10
<b>DE0001137107</b>	<b>2.000</b>	<b>15 Jun 2007</b>	<b>0.935048</b>	<b>975.34</b>

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 updated 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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