



## LONDON NOTICE No. 2682

ISSUE DATE: 6 September 2005  
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### GERMAN GOVERNMENT BOND ("BUND") CONTRACT (EXCHANGE CONTRACT NO. 27)

#### INITIAL LIST OF DELIVERABLE BUNDS: JUNE 2006 DELIVERY MONTH

##### Executive Summary

This Notice advises members of the initial List of Deliverable Bunds for the June 2006 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 June 2006 delivery month will become available for trading on Friday 9 September 2005. An initial list of Deliverable Bunds for the June 2006 delivery month is attached to this Notice.

Attachment: Initial List of Deliverable Bunds for the June 2006 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 BUNDS****GERMAN GOVERNMENT BOND ("BUND") CONTRACT (DENOMINATED IN EURO) (6% COUPON)****PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2006**

Last Trading Day: 8 June 2006  
 Delivery Day: 12 June 2006

<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>
DE0001135267	3.750	04 Jan 2015	0.852400	1,633.56
DE0001135283	3.250	04 Jul 2015	0.811934	3,454.79
DE0001134468	6.000	20 Jun 2016	0.999962	5,868.49
DE0001134492	5.625	20 Sep 2016	0.971520	4,083.90

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: 6 September 2005