

## LONDON NOTICE No. 2649

ISSUE DATE: 24 May 2005  
EFFECTIVE DATE: 24 May 2005

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

#### LIST OF DELIVERABLE SCHÄTZE: JUNE 2005 DELIVERY MONTH

##### Executive Summary

This Notice advises members of the List of Deliverable Schätze for the June 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. An updated initial list of Deliverable Schätze for June 2005 was issued on 16 March 2005.
3. The attached list has now been declared by the Board to be the List of Deliverable Schätze in respect of the June 2005 delivery month.
4. All details included in the List shall be final and binding.
5. The Last Trading Day of the June 2005 delivery month is Wednesday 8 June 2005.

Attachment: List of Deliverable Schätze for June 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**

**LIST OF DELIVERABLE SCHÄTZE****GERMAN TREASURY NOTE ("SCHATZ") CONTRACT (DENOMINATED IN EURO) (6% COUPON) - PRICE FACTORS AND ACCRUED INTEREST****DELIVERY MONTH: JUNE 2005**

Last Trading Day: 8 June 2005  
 Delivery Day: 10 June 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>
DE0001137099	2.500	23 Mar 2007	0.942282	1,150.68
DE0001135036	6.000	04 Jul 2007	0.999892	11,210.96
DE0001141406	4.500	17 Aug 2007	0.969897	7,323.29

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:  $(2,000 \times \text{EDSP} \times \text{Price Factor}) + \text{Accrued Interest}$

Issue Date: 24 May 2005