# eurex bonds circular 09/17

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**Recipients:** All Trading Participants of Eurex Bonds and Vendors
**Authorised by:** Gloria Pfaue

**High Priority**

## Introduction of Eurex Bonds Pricing Model Release 12.0

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| **Content may be most important for:** | **Attachment (upon request):** |
|---|---|
| ➲ Front Office / Trading<br>➲ Middle + Backoffice<br>➲ Auditing/Security Coordination | Eurex Bonds Pricing Model Release 12.0<br>(full version and change version) |

Effective **3 April 2017**, Eurex Bonds will introduce the Eurex Bonds Pricing Model Release 12.0.

The following changes will be made to the new version of the pricing model:

- Introduction of the following new trading models: “Request for Quote” (RFQ) and “Request for Order” (RFO) (2.2 Transaction Fees)
- Pricing overview for RFQ and RFO (2.2 Transaction fees)
- The session-based FIX connections to the Eurex Bonds RFQ system will be provided to the Trading Participants for free (2.3.2 session and session based connections)
- The number of certificates or tokens provided to Trading Participants with Eurex Bonds lines for free will be increased from 4 to 5 (2.3.3.2 Tokens and Certificates for Connections)

From 3 April 2017 onwards, Eurex Bonds will extend its existing market models with the “Request for Quote” (RFQ) and “Request for Order” (RFO) functionalities. The Eurex Bonds Pricing Model Release 12.0 will be extended with the pricing of transactions resulting from RFQ and RFO.

The existing market models “Central Limit Order Book” and “Pre-Arranges Trades” will remain useable and will not be affected by the amendments to the pricing model.

If you have any questions or require further information, please contact tel. +49-69-211-1 12 22.

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