eurex bonds circular 02/12

Date: January 10, 2012
Recipients: All Trading Members of Eurex Bonds
Authorised by: Johannes Weßling

High Priority

Treasury Certificates: Change in Trading Parameters

Related Eurex Bonds Circular: 54/11

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Content may be most important for:	**Attachment:**
➲ Front Office/Trading ➲ Middle + Back Office ➲ Auditing/Security Coordination	List of affected Bonds

Currently, zero bonds on Eurex Bonds are being quoted in yield-terms, with the exception of Dutch Treasury Certificates (DTCs). The change for DTCs took place effective December 2, 2011 (see Eurex Bonds circular 54/11 as of November 30, 2011).

Since the current release of the Eurex Bonds trading system Xetra® does not allow submission of negative yields, but the current market situation requires trading with negative yields, all treasury certificates tradable on Eurex Bonds will be changed from yield quotation to price quotation. In future, new treasury certificates will be set up in price quotation.

The change of the trading parameters will take place effective **January 16, 2012**.

Please note that the change might render adjustments of your vendor applications such as ION, Icubic, etc. necessary.

Should you have any questions, please contact Eurex Bonds Customer Support at tel. +49-69-211-1 12 22 or e-mail: info@eurex-bonds.com.

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USt Id 04523253333

Attachment to Eurex Bonds Circular 02/12

List of affected Bonds:

ISIN	Name	Maturity Date	Instrument Group
BE0312686554	BGTB 13.12.2012	13-Dec-12	EGOV
BE0312685549	BGTB 15.11.2012	15-Nov-12	EGOV
BE0312684534	BGTB 18.10.2012	18-Oct-12	EGOV
BE0312683528	BGTB 20.09.2012	20-Sep-12	EGOV
BE0312682512	BGTB 16.08.2012	16-Aug-12	EGOV
BE0312681506	BGTB 19.07.2012	19-Jul-12	EGOV
BE0312680490	BGTB 14.06.2012	14-Jun-12	EGOV
BE0312679484	BGTB 17.05.2012	17-May-12	EGOV
BE0312678478	BGTB 19.04.2012	19-Apr-12	EGOV
BE0312677462	BGTB 15.03.2012	15-Mar-12	EGOV
BE0312676456	BGTB 16.02.2012	16-Feb-12	EGOV
BE0312675441	BGTB 19.01.2012	19-Jan-12	EGOV
DE0001115962	BUBILL 31.10.2012	31-Oct-12	BILL
DE0001115947	BUBILL 26.09.2012	26-Sep-12	BILL
DE0001115921	BUBILL 29.08.2012	29-Aug-12	BILL
DE0001115905	BUBILL 25.07.2012	25-Jul-12	BILL
DE0001115996	BUBILL 11.07.2012	11-Jul-12	BILL
DE0001115889	BUBILL 27.06.2012	27-Jun-12	BILL
DE0001115988	BUBILL 13.06.2012	13-Jun-12	BILL
DE0001115863	BUBILL 30.05.2012	30-May-12	BILL
DE0001115970	BUBILL 16.05.2012	16-May-12	BILL
DE0001115848	BUBILL 18.04.2012	18-Apr-12	BILL
DE0001115954	BUBILL 04.04.2012	04-Apr-12	BILL
DE0001115822	BUBILL 28.03.2012	28-Mar-12	BILL
DE0001115939	BUBILL 14.03.2012	14-Mar-12	BILL
DE0001115806	BUBILL 29.02.2012	29-Feb-12	BILL
DE0001115913	BUBILL 15.02.2012	15-Feb-12	BILL
DE0001115780	BUBILL 25.01.2012	25-Jan-12	BILL
EU000A1G0BS6	EFSFTB 15.03.2012	15-Mar-12	AGEN
FR0120045580	BTF 15.11.2012	15-Nov-12	EGOV
FR0120045572	BTF 18.10.2012	18-Oct-12	EGOV
FR0119580175	BTF 20.09.2012	20-Sep-12	EGOV
FR0119580167	BTF 23.08.2012	23-Aug-12	EGOV
FR0119580159	BTF 26.07.2012	26-Jul-12	EGOV
FR0119418913	BTF 28.06.2012	28-Jun-12	EGOV
FR0120045564	BTF 14.06.2012	14-Jun-12	EGOV
FR0119418905	BTF 31.05.2012	31-May-12	EGOV
FR0120045556	BTF 16.05.2012	16-May-12	EGOV
FR0119418897	BTF 03.05.2012	03-May-12	EGOV
FR0120045549	BTF 19.04.2012	19-Apr-12	EGOV

FR0119418889	BTF 05.04.2012	05-Apr-12	EGOV
FR0120045531	BTF 29.03.2012	29-Mar-12	EGOV
FR0119580142	BTF 22.03.2012	22-Mar-12	EGOV
FR0120045523	BTF 15.03.2012	15-Mar-12	EGOV
FR0119105783	BTF 08.03.2012	08-Mar-12	EGOV
FR0119812065	BTF 01.03.2012	01-Mar-12	EGOV
FR0119580134	BTF 23.02.2012	23-Feb-12	EGOV
FR0119812057	BTF 16.02.2012	16-Feb-12	EGOV
FR0119105775	BTF 09.02.2012	09-Feb-12	EGOV
FR0119812040	BTF 02.02.2012	02-Feb-12	EGOV
FR0119580126	BTF 26.01.2012	26-Jan-12	EGOV
FR0119812032	BTF 19.01.2012	19-Jan-12	EGOV
FR0119105767	BTF 12.01.2012	12-Jan-12	EGOV

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