eurexbonds circular 48/09

Date: Frankfurt, July 13, 2009
Recipients: All Members of Eurex Bonds GmbH
Authorized by: Johannes Weßling

High priority

Instrument List for Eurex Bonds Auction Trading Model

Related Eurex Bonds Circulars: 46/09

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Content may be most important for:	**Attachments:**
➲ Front Office / Trading ➲ Middle + Back Office ➲ Auditing / Security Coordination	Auction Trading Instruments: 1. Covered Bonds with Intraday auction 2. Guaranteed Bonds with Intraday auction

As announced in Eurex Bonds circular 46/09 from July 3, 2009, selected instruments from the segments Covered Bonds and Agencies (and other government guaranteed bonds) will be tradable in cycles of intraday auctions varying in time in addition to continuous trading starting **July 20, 2009**.

Attached to this circular you will find lists of covered bonds and guaranteed bonds with the respective auction times.

The auction cycle for covered bonds starts at 11:00 CET; the auction cycle for guaranteed bonds starts at 11:45 CET. Auction starting times depend on a bond's respective maturity. Depending on the respective maturity, successive auctions will take place for bonds from the respective half year and year in two minute intervals. A single auction of a maturity bucket takes two minutes each plus a random end of one second to a maximum of ten seconds. Depending on the number of maturity buckets and thereby the single auctions, an auction cycle will take approx. 30 minutes.

In cooperation with market participants, it is planned to add further bonds to the auction model in the future.

For the list of instruments planned to be included in the auction trading model so far, including the respective auction times, please see the following overview.

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Covered Bonds with Intraday Auction



Bucket	Id Isin	Short Name	Security Name	Maturity	AUCTION SCHEDULE From	To
2010_1	DE000EH0EE93	EHCC	EURHYP 4 01/15/10	15.01.2010	11:04	11:06
2010_1	DE0002515459	HV28	HVB 5 3/4 05/31/10	31.05.2010	11:04	11:06
2010_2	DE000HBE0DE0	HE1S	EURHYP 2 1/2 07/10	05.07.2010	11:06	11:08
2010_2	FR0010547349	DMCU	DEXMA 4 1/4 11/10	22.11.2010	11:06	11:08
2011_1	FR0010582312	OF3U	CFF 3 7/8 02/11/11	11.02.2011	11:08	11:10
2011_1	DE0002158607	MHY7	MUNHYP 4 1/4 04/11	19.04.2011	11:08	11:10
2011_1	XS0359403168	NY8B	NBHSS 4 1/4 04/11	20.04.2011	11:08	11:10
2011_1	DE0007243495	DGHB	DGHYP 4 04/28/11	28.04.2011	11:08	11:10
2011_1	XS0363732701	0DYA	DNBNOR 4 1/2 05/11	16.05.2011	11:08	11:10
2011_1	FR0010626960	DMCC	DEXMA 4 3/4 06/11	06.06.2011	11:08	11:10
2011_2	DE000BLB6C25	BL07	BYLAN 4 1/2 08/11	29.08.2011	11:10	11:12
2011_2	DE000MHB02J0	MHYA	MUNHYP 4 1/2 09/11	02.09.2011	11:10	11:12
2012	DE000BLB3791	BL0J	BYLAN 4 01/16/12	16.01.2012	11:12	11:14
2012	DE000NLB25B8	NDMC	NDB 4 1/4 03/15/12	15.03.2012	11:12	11:14
2012	FR0010758953	BN6H	BNPPCB 2 7/8 05/12	22.05.2012	11:12	11:14
2012	DE0002158946	MHY2	MUNHYP 3 1/4 11/12	23.11.2012	11:12	11:14
2013	ES0413440159	BTOH	BANEST 3 5/8 06/13	04.06.2013	11:14	11:16
2013	DE000NLB4CJ6	NDMD	NDB 4 5/8 06/10/13	10.06.2013	11:14	11:16
2013	DE000EH095Q4	EHYE	EURHYP 4 1/2 08/13	28.08.2013	11:14	11:16
2013	FR0010034348	OF09	CIFEUR 4 1/2 12/13	10.12.2013	11:14	11:16
2014	FR0010709386	BN6G	BNPPCB 4 1/8 01/14	15.01.2014	11:16	11:18
2014	DE000LBW2WC2	ZYKE	LBBW3 3/4 02/12/14	12.02.2014	11:16	11:18
2014	XS0413115337	DPBC	DPB 3 3/4 02/12/14	12.02.2014	11:16	11:18
2014	DE000EH1A3F3	EHYF	EURHYP 3 3/4 03/14	24.03.2014	11:16	11:18
2014	XS0420248568	SEBF	SEB 4 03/31/14	31.03.2014	11:16	11:18
2014	ES0414970519	FV9N	CAIXAB 3 3/4 05/14	26.05.2014	11:16	11:18
2014	ES0413900186		SANTAN 3 7/8 05/14	27.05.2014	11:16	11:18
2014	DE000DXA1ME1	HIBG	DEXGRP 3 1/2 06/14	05.06.2014	11:16	11:18
2014	FR0010762385	51BB	BPCOV 3 7/8 06/14	05.06.2014	11:16	11:18
2014	XS0432619087	S55B	SPNTAB 4 1/8 06/14	09.06.2014	11:16	11:18
2014	FR0010767194	05PA	BNPSCF 3 5/8 06/14	16.06.2014	11:16	11:18
2014	ES0413790058	POPF	POPSM 4 3/8 06/14	16.06.2014	11:16	11:18
2014	DE000A0WMA02		DPB 3 1/8 07/10/14	10.07.2014	11:16	11:18
2014	XS0439522938	7M5A	AAB 3 3/4 07/15/14	15.07.2014	11:16	11:18
2014	FR0010781047		ACACB 3 1/2 07/14	21.07.2014	11:16	11:18
2014	DE000A0XFGH1	WFLE	WLBANK 3 11/20/14	20.11.2014	11:16	11:18
2014	FR0010770529	OF0E	CIFEUR 4 1/8 12/14	19.12.2014	11:16	11:18
2015	DE000LBW3GE9	LAS5	LBBW3 1/2 02/09/15	09.02.2015	11:18	11:20
2015	FR0010611491	DMCW	DEXMA 4 1/2 04/15	27.04.2015	11:18	11:20
2015	DE000A0EUMQ9	ZJNB	DGHYP 3 1/4 06/15	15.06.2015	11:18	11:20

2016	FR0010717785	0CCA	ACACB 4 1/2 01/16	29.01.2016	11:20	11:22
2016	DE000EH1A3M9	EHYG	EURHYP 3 3/4 05/16	25.05.2016	11:20	11:22
2016	XS0432079381	0B0A	ERSTBK 4 1/4 06/16	08.06.2016	11:20	11:22
2016	DE000DB7URS2		DB 3 3/4 06/09/16	09.06.2016	11:20	11:22
2016	XS0437056954		DANBNK 4 1/2 07/16	01.07.2016	11:20	11:22
2016	FR0010776351	6S0B	SOCGEN 4 07/16	07.07.2016	11:20	11:22
2016	IT0004511959		UCGIM 4 1/4 07/16	29.07.2016	11:20	11:22
2016	FR0010385906	OF07	CIFEUR 4 10/25/16	25.10.2016	11:20	11:22
2017	DE000A0NKTQ6	BHHA	BHH 4 1/8 03/28/17	28.03.2017	11:22	11:24
2018	DE000EH094Y1	EHYK	EURHYP 4 3/4 06/18	04.06.2018	11:24	11:26
2018	XS0368232327	IZ2G	INTNED 5 1/4 06/18	05.06.2018	11:24	11:26
2019	FR0010742908	6S0A	SOCGEN 5 03/27/19	27.03.2019	11:26	11:28
2019	FR0010464321	OF3N	CFF 4 3/8 04/25/19	25.04.2019	11:26	11:28
2019	XS0430609296	IZ2J	INTNED 4 3/4 05/19	27.05.2019	11:26	11:28
2019	DE000EH1A311	EHYJ	EUROHYP 4 3/8 07/19	02.07.2019	11:26	11:28

Guaranteed Bonds with Intraday Auction



					AUCTION SCHEDULE	
Bucket	**Id Isin**	**Short Name**	**Security Name**	**Maturity**	**From**	**To**
2010_2	XS0396983586	HB7J	HBOS3 7/8 11/05/10	05.11.2010	11:51	11:53
2011_1	DE0001790806	SH6D	SCHHOL 1 3/4 02/11	25.02.2011	11:53	11:55
2011_1	XS0417874814	D2XC	DEXGRP 2 5/8 03/11	23.03.2011	11:53	11:55
2011_1	XS0419081491	FRYE	SWEDA 2 3/8 03/11	24.03.2011	11:53	11:55
2011_1	DE000HSH27X2	HSHD	HSHN 2 05/11/11	11.05.2011	11:53	11:55
2011_2	XS0395325144	QACB	BACR4 1/4 10/27/11	27.10.2011	11:55	11:57
2011_2	XS0412982604	D2XB	DEXGRP 3 1/8 10/11	28.10.2011	11:55	11:57
2011_2	XS0398576263	R2BF	RBS 3 3/4 11/14/11	14.11.2011	11:55	11:57
2011_2	XS0399238079	LLQE	LLOYDS 3 3/4 11/11	17.11.2011	11:55	11:57
2012	DE000CB896A7	ZYOA	CMZB2 3/4 01/13/12	13.01.2012	11:57	11:59
2012	DE000A0XXM04	KW50	KFW 3 3/8 01/16/12	16.01.2012	11:57	11:59
2012	DE000HSH2539	HSHA	HSHN2 3/4 01/20/12	20.01.2012	11:57	11:59
2012	DE000BLB5N07	ZG1G	BYLAN 2 3/4 01/12	23.01.2012	11:57	11:59
2012	DE000A0SMN03	IKBD	IKB 2 7/8 01/27/12	27.01.2012	11:57	11:59
2012	DE000NRW2WQ2	NR9C	NRW 2 3/4 01/30/12	30.01.2012	11:57	11:59
2012	XS0411331803	FRYQ	SWEDA 3 1/8 02/12	02.02.2012	11:57	11:59
2012	ES0314970098	FV9M	CAIXAB 3 3/8 02/12	03.02.2012	11:57	11:59
2012	DE000A0SMN45	IKBP	IKB 2 5/8 03/13/12	13.03.2012	11:57	11:59
2012	DE000AAR0041	ARLA	AARB2 5/8 03/26/12	26.03.2012	11:57	11:59
2012	ES0314400096	CAE0	CAJAME 3 1/8 03/12	26.03.2012	11:57	11:59
2012	XS0417871554	E5BY	EIB 2 1/2 04/15/12	15.04.2012	11:57	11:59
2012	ES0314950470	FCVN	CAJAMM 2 7/8 04/12	16.04.2012	11:57	11:59
2012	ES0314843303	CAQB	CAGALI 3 1/4 04/12	17.04.2012	11:57	11:59
2012	ES0313790026	POPE	POPSM 3 04/24/12	24.04.2012	11:57	11:59
2012	ES0314840176		CAIXAC 3 05/07/12	07.05.2012	11:57	11:59
2014	DE000A0XYS72	0BEA	BERGER 3 1/2 02/14	13.02.2014	12:01	12:03
2014	XS0413529222	05NB	NDB 3 1/2 02/18/14	18.02.2014	12:01	12:03
2014	DE000NWB0444	WL1T	NRWBK 3 3/8 03/14	18.03.2014	12:01	12:03
2014	DE0001590693	NS0C	NIESA 3 1/4 04/14	07.04.2014	12:01	12:03
2014	XS0429465163	FRYF	SWEDA 3 3/8 05/14	27.05.2014	12:01	12:03
2014	FR0010772988	SR7H	SFEFR 3 1/8 06/14	30.06.2014	12:01	12:03
2018	DE0001590677	N2EA	NIESA 4 1/4 02/18	27.02.2018	12:09	12:11