eurexbonds circular 32/06

Date: Frankfurt, May 24, 2006
Recipients: All Eurex Bonds members
Authorized by: Johannes Weßling

⚠ **Fax Reply required** ⚠ **Action Required** ⚠ **High Priority**

Extension of Euro Govies segment - Settlement ID Mapping survey

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Content may be most important for:

- ➲ Front Office / Trading
- ➲ Middle + Back Office
- ➲ Security Administrator

Attachments:
Fax reply: Settlement ID Mapping Survey

In order to further extend the product range of the European Government Bonds segment, Eurex Bonds plans to introduce additional bonds from Belgium, Finland, France, Greece, Ireland, Portugal and Spain.

Italian Government bonds can only be traded on **a proprietary basis** and therefore it is necessary to assign a **segregated account** to Eurex Bonds. For further information please call the Eurex Bonds customer hotline.

In preparation for this and possible additional extensions, please return the attached Fax-Reply providing your ICSD settlement account information for the new products.

If necessary, your Settlement ID information can also be updated in the attached Fax-Reply form.

The extension of Eurex Bonds' product range follows a new benchmark concept which will focus on quality (in terms of liquidity) rather than on quantity. This will result in a reduction of the number of Dutch State Loans and Austrian Government Bonds listed. All Euro Government bonds will be cleared in Eurex Clearing's Central Counterparty system (CCP) and settled via ICSD (CBL or EOC).

A detailed launch plan and the benchmark concept will be provided in a separate circular.

Please return the completed Fax-reply form to Eurex Bonds,
Fax-No.: +49 69 211-17003 no later than **Friday, June 9, 2006**.

Fax-Reply

Circular 32/06: Euro Govies Extension - Settlement ID Mapping Survey

Eurex Bonds Member ID:

We kindly ask you to return this fax by **June 09, 2006** latest; **Fax: +49 (0) 69-211-17003**

Name: _____ Company: _____

Telephone: _____ Email: _____

Please fill out here if required

			Current setting		Requested Change		
Eurex Bonds Market Segment	**Instrument Group**	**Supported Settlement Account Types**	**Settlement Location**	**Settlement Account**	**Settlement Location**	**Settlement Account**	**Comments**
German Government Bonds	BOND	CSD or ICSD					
German Treasury Discount Papers (BuBills)	BILL	CSD or ICSD					
Jumbo Pfandbriefe and German State Bonds	JUMB	CSD or ICSD					
Covered Bonds (DE-ISIN)	ECOV	CSD or ICSD					
Covered Bonds (other ISIN)	ECOV	ICSD only					
Agencies (DE-ISIN)	AGEN	CSD or ICSD					
Agencies (other ISIN)	AGEN	ICSD only					
Corporate Bonds (DE-ISIN)	CORP	CSD or ICSD					
Corporate Bonds (other ISIN)	CORP	ICSD only					
Euro Govies **Austria**	EGOV	ICSD only					
Euro Govies **Belgium**	in preparation	ICSD only					
Euro Govies **Finland**	in preparation	ICSD only					
Euro Govies **France**	in preparation	ICSD only					
Euro Govies **Greece**	in preparation	ICSD only					
Euro Govies **Ireland**	in preparation	ICSD only					
Euro Govies **Italy**	in preparation	ICSD only*					
Euro Govies **Luxembourg**	in preparation	ICSD only					
Euro Govies **Netherlands**	EGOV	ICSD only					
Euro Govies **Portugal**	in preparation	ICSD only					
Euro Govies **Spain**	in preparation	ICSD only					

Supported CSD settlement accounts: Clearstream Banking Frankfurt (CBF), SegaIntersettle (SIS)
Supported ICSD settlement accounts: Clearstream Banking Luxemburg (CBL), Euroclear Bank (EOC), or a so-called „6-Series Account“ at Clearstream Banking Frankfurt (CBF)

* for Italian bonds it is essential to choose a segregated account (only for one final beneficial owner of Italian bonds, no omnibus account)