eurex bonds circular 40/08

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Recipients: All Members of Eurex Bonds
Authorized by: Oliver Jordan

⚠ **Action required** ⚠ **High Priority**

Standardization of Minimum Tradable Unit and Minimum Quote Size in Treasury Bills

Contact: Eurex Bonds Customer Support, tel. +49-69-211-1 12 22, e-mail: info@eurex-bonds.com

Content may be most important for:	**Attachment:**
➲ All departments	Extract from the "Terms and Conditions for Participation and Trading on Eurex Bonds": Trading Parameters

Starting **June 9, 2008,** all Treasury Bills tradable on Eurex Bonds will have a uniform Minimum Tradable Unit and a Minimum Quote Size of 1 Mio. Euro (currently: 10 Mio).

This change will simplify the parameters to be set in front-end applications and reduce complexity.

At this stage, the following instruments are affected:

- Belgian BGTBs
- Dutch DTCs
- French BTFs
- German Bubills

Eurex Bonds GmbH
Neue Börsenstraße 1
60487 Frankfurt/Main

Mailing address:
60485 Frankfurt/Main

Contact:
T +49-69-211-1 12 22
F +49-69-211-1 70 03
info@eurex-bonds.com

Managing Directors:
Christian Klapproth,
Marcel Naas,
Peter Reitz

GmbH mit Sitz in
Frankfurt/Main
HRB Nr. 49370
Amtsgericht
Frankfurt/Main
USt-Id 04523253333

Extract from the Terms and Conditions for the Participation and Trading of Eurex Bonds

2 Trading Parameters

	Minimum Trading Size (continuous trading)	Minimum Trading Size (Pre-arranged Trade)
German Government Bonds	€ 1 mn	€ 1 mn
Agencies	€ 1 mn	€ 1 mn
Mortgage Bonds/State Bonds	€ 1 mn	€ 1 mn
Covered Bonds	€ 1 mn	€ 1 mn
Basis Instruments	€ 5 mn	€ 1 mn
Treasury Discount Paper	€ 10 mn	€ 1 mn
Corporate bonds	€ 0,5 mn	€ 0,5 mn
SLIMBOS	€ 0.5 mn	€ 1 mn
European Government Bonds	€ 1 mn	€ 1mn