eurex bonds circular 17/08

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Trading Parameters for Inflation linked Bonds on February 27, 28 and 29, 2008

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Content may be most important for:	**Attachment:**
➲ Front Office / Trading ➲ IT/System Administration	none

The January 2008 Harmonized Index of Consumer Prices of the euro zone (HICP) will be published by Eurostat on Friday, **February 29, 2008** by around 11:00 CET. Therefore, indexation coefficients for inflation-linked bonds for settlement dates March 3 to March 5, 2008 will not be available in due time.

In order to avoid usage of substitute indexation coefficients, the following settlement schedule has been set up for trading in inflation-linked bonds on the Eurex Bonds platform.

Trading day	Settlement day	Remarks
February 26, 2008	February 29, 2008	Normal settlement period T+3
February 27, 2008	February 29, 2008	Reduced settlement period to T+2
February 28, 2008	February 29, 2008	Reduced settlement period to T+1
February 29, 2008	March 5, 2008	Normal settlement period T+3. Settlement instructions from trades before 13:00 CET will be recalculated after the coefficients are available in the system. After 13:00 CET trading with real time calculation of correct settlement amounts will be available.
March 3, 2008	March 6, 2008	Normal settlement period with now available index coefficients.

This procedure is applicable for I/L Bonds from German, Italian and French Treasury.

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