eurex bonds circular 69/09

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Recipients: All Members of Eurex Bonds GmbH
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High priority

Eurex Bonds Auction Trading Model: BTP Basis Instruments

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Content may be most important for:	**Attachment:**
Ü Front Office / Trading Ü Middle + Back Office Ü Auditing / Security Coordination	List of BTP Basis Instruments as of October 19, 2009

As announced in Eurex Bonds circular 60/09 of September 15, 2009, new basis instruments will be introduced on Eurex Bonds for deliverable Italian government bonds in connection with FBTP Futures on October 19, 2009.

BTP basis instruments will be assigned to the new instrument group BASI and released for quoting.

Please be advised that for trading BTP basis instruments on Eurex Bonds, market participants will have to make the necessary subgroup assignments for instruments group IGOV and BASI.

Attached please find the list of BTP basis instruments for the futures delivery month **December 2009**.
The updated instrument list can be found on the Eurex Bonds website under the path:

www.eurex-bonds.com > Trading > Instruments

For any questions, please contact the Market Supervision Helpdesk at tel. +49-69-211-1 38 90.

Attachment to Eurex Bonds circular 69/09

List of BTP Basis Instruments as of October 19, 2009

	Segment	Short Name	ISIN	Name	Underlying	Maturity Date	Interest Rate	Minimum Quote Quantity in mio €	Max Price Spread	Tick Size	First Trade Date
FBTP Future Dezember 2009	Basis - Deliverables	L230	DE0006888571	FBTP12/09-BTPS 01.02.2020 4,5%	IT0003644769	01.02.2020	4.5000000	5	0.02	0.001	19.10.2009
	Basis - Deliverables	L231	DE0006888589	FBTP12/09-BTPS 01.09.2019 4,25	IT0004489610	01.09.2019	4.2500000	5	0.02	0.001	19.10.2009
	Basis - Deliverables	L232	DE0006888597	FBTP12/09-BTPS 01.03.2019 4,5%	IT0004423957	01.03.2019	4.5000000	5	0.02	0.001	19.10.2009
	Basis - Deliverables	L233	DE0006889017	FBTP12/09-BTPS 01.02.2019 4,25	IT0003493258	01.02.2019	4.2500000	5	0.02	0.001	19.10.2009
	Basis - Deliverables	L234	DE0006889025	FBTP12/09-BTPS 01.08.2018 4,5%	IT0004361041	01.08.2018	4.5000000	5	0.02	0.001	19.10.2009