eurexbonds circular 66/06

Date: Frankfurt, October 27, 2006
Recipients: All Eurex Bonds members
Authorized by: Werner Striegler

Action Required

New Instruments – Information No. 52

Contact: Market Supervision: tel. +49-69-211 1 3890

Content may be most important for:

- Front Office / Trading
- IT / System Administration

Attachments:

Updated Instrument list as of November 1, 2006

Updated Market Making Parameters Euro Govies Benchmark

Eurex Bonds will introduce additional European Government Benchmark bonds with a remaining lifetime of more than 13.5 years.

Please note the following instrument setup information for the Eurex Bonds trading platform:

First Trading Date	Instrument Group	ISIN	Short Name	Name	Min Quote Quantity in mio €	Max Price Spread	Tick Size
01.11.2006	EGOV	FR0000187635	OF2Z	FRTR 25.10.2032 5,75%	5	0.2	0.001
01.11.2006	EGOV	FR0000189151	OF2T	FRTR 25.04.2019 4,25%	5	0.2	0.001
01.11.2006	EGOV	FR0000571150	OF2Y	FRTR 25.10.2025 6%	5	0.2	0.001
01.11.2006	EGOV	FR0000571218	OF2V	FRTR 25.04.2029 5,5%	5	0.2	0.001
01.11.2006	EGOV	FR0010070060	OF2W	FRTR 25.04.2035 4,75%	5	0.2	0.001
01.11.2006	EGOV	FR0010171975	OF2X	FRTR 25.04.2055 4%	5	0.2	0.001
01.11.2006	EGOV	FR0010192997	OF2U	FRTR 25.04.2021 3,75%	5	0.2	0.001
01.11.2006	EGOV	FR0010371401	OF20	FRTR 25.10.2038 4%	5	0.2	0.001

New instruments will be available for administration two days in advance of the first trading day from 14:00 CET.

Market Making activity in new instruments requires the assignment of the corresponding market making license to your trader groups not later than one day before the first trading day (subgroup license maintenance).

Please do not hesitate to call the Market Supervision Helpdesk on +49-69-211-1 3890 for any questions you may have.

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

Market Making parameters European Government Benchmark Bonds

	Bucket B (3.5 - 6.5 years)	Bucket C (6.5 - 13.5 years)	Bucket C (only Ireland) (6.5 - 13.5 years)	new Bucket D (> 13.5 years)
Max Spread	4 ct	5 ct	6 ct	20 ct
Min Quantity	5 mn	5 mn	5 mn	5 mn