eurexbonds circular 65/06

Date: Frankfurt, 20 October 2006
Recipients: All Eurex Bonds members
Authorized by: Anja Ehemann

High Priority

Introduction of Euro Zone Government Linker segment

Related Eurex Bonds Circulars: 48/06, 51/06
Contact: Anja Ehemann: tel. +49-69-211 1 5279

Content may be most important for:	**Attachments:**
➲ Front Office / Trading ➲ IT / System Administration	Euro zone Gov. linkers on EXB as of 1 November 2006 Updated application form for Appointment Market Maker

On **November 1st, 2006** Eurex Bonds will introduce a new market segment for **Euro zone Government Inflation-linked bonds.**

Since March 2006 the first German Government Linker (DE0001030500, BUNDLINK 15.04.2016 1,5%) can be traded on Eurex Bonds. Total turnover in this instrument has reached € 1.958 billion as of 19 October 2006. Since introduction of the enhanced support for inflation-linked bonds on 11 September 2006 € 858 million have been traded in this instrument.

Based on this success story, Eurex Bonds will introduce additional Euro zone Government Linker with an outstanding volume of more than 4 billion Euros. Eurex Bonds will apply the same settlement ID mapping as communicated by the member for European Government bonds.

For the new segment the following market making parameters will be applied:

	Bucket A (< 3.5 years)	**Bucket B (3.5 - 6.5 years)**	**Bucket C (6.5 - 13.5 years)**	**Bucket D (> 13.5 years)**
Max Spread	15 ct	20 ct	20 ct	40 ct
Min Quantity	10 mn	10 mn	5 mn	5 mn

Your support to act as a market maker in the new segment will be highly appreciated. Please find attached the **application form for Appointment to act as a Market Maker.**

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

Euro zone Government Linker segment

ISIN	Short Name	Long Name	Interest Rate	Maturity Date	Instrument Group	First Trading Date
IT0003532915	I9AW	BTPS 09.09.2008 1,65%	1,650000	15.09.2008	IGOV	01.11.2006
FR0000571424	OF2I	FRTR 21.07.2009 3%	3,000000	25.07.2009	EGOV	01.11.2006
FR0108664055	OF2J	BTNS 20.07.2010 1,25%	1,250000	25.07.2010	EGOV	01.11.2006
IT0003805998	I9AX	BTPS 09.09.2010 0,95%	0,950000	15.09.2010	IGOV	01.11.2006
FR0010094375	OF2K	FRTR 19.07.2011 1,6%	1,600000	25.07.2011	EGOV	01.11.2006
FR0000188013	OF2L	FRTR 19.07.2012 3%	3,000000	25.07.2012	EGOV	01.11.2006
FR0000188955	OF2M	FRTR 19.07.2013 2,5%	2,500000	25.07.2013	EGOV	01.11.2006
IT0003625909	I9AY	BTPS 09.09.2014 2,15%	2,150000	15.09.2014	IGOV	01.11.2006
FR0010135525	OF2R	FRTR 21.07.2015 1,6%	1,600000	25.07.2015	EGOV	01.11.2006
DE0001030500	BL50	BUNDLINK 15.04.2016 1.5%	1,500000	15.04.2016	BOND	10.03.2006
FR0010235176	OF2N	FRTR 19.07.2017 1%	1,000000	25.07.2017	EGOV	01.11.2006
IT0004085210	I9AZ	BTPS 11.09.2017 2,1%	2,100000	15.09.2017	IGOV	01.11.2006
FR0010050559	OF2S	FRTR 21.07.2020 2,25%	2,250000	25.07.2020	EGOV	01.11.2006
GR0338001531	GRDF	GGB 21.07.2025 2,9%	2,900000	25.07.2025	EGOV	01.11.2006
FR0000186413	OF2P	FRTR 19.07.2029 3,4%	3,400000	25.07.2029	EGOV	01.11.2006
FR0000188799	OF2Q	FRTR 20.07.2032 3,15%	3,150000	25.07.2032	EGOV	01.11.2006
IT0003745541	I9BA	BTPS 11.09.2035 2,35%	2,350000	15.09.2035	IGOV	01.11.2006

Application for Appointment to act as a Market Maker

Eurex Bonds GmbH
Eurex Bonds Marketing & Sales

60485 Frankfurt am Main

Fax +49-(0) 69-2 11-17003

Applicant

Name of applying company

Address

First name and name of contact

Telephone Fax-no.

Application for Appointment to act as a Market Maker pursuant to § 7 of the Terms and Conditions for Participation and Trading on Eurex Bonds

We herewith apply for appointment to act as a Market Maker pursuant to § 7 of the Terms and Conditions for Participation and Trading on Eurex Bonds for the following product segments:

- ☐ German Government Bonds - Benchmark
- ☐ German Government Bonds - Liquids
- ☐ German Government Bonds - BuBills
- ☐ European Government Benchmark Bonds
- ☐ Euro Zone Government Linkers
- ☐ Basis
- ☐ Jumbo Pfandbriefe, German State and SLIMBOs
- ☐ European Covered Bonds
- ☐ Agencies

We confirm that we know the Terms and Conditions for Participation and Trading on Eurex Bonds and will recognize these in their relevant current German version.

Place and Date

Company Stamp and Signature

Antrag auf Ernennung zum Market Maker

Eurex Bonds GmbH
Eurex Bonds Marketing & Sales

60485 Frankfurt am Main

Fax: +49-(0) 69-2 11-17003

Antragsteller

Name des antragstellenden Unternehmens

Anschrift

Vorname, Name des Ansprechpartners

Telefon-Nr. Fax-Nr.

Antrag auf Ernennung zum Market Maker gemäß § 7 der Geschäftsbedingungen für die Teilnahme und den Handel an Eurex Bonds

Hiermit beantragen wir gemäß § 7 der Geschäftsbedingungen für die Teilnahme und den Handel an Eurex Bonds, die Ernennung zum Market Maker für folgende Produktsegmente:

- ☐ German Government Bonds - Benchmark
- ☐ German Government Bonds - Liquids
- ☐ German Government Bonds - BuBills
- ☐ European Government Benchmark Bonds
- ☐ Euro Zone Government Linkers
- ☐ Basis
- ☐ Jumbo Pfandbriefe, German State and SLIMBOs
- ☐ European Covered Bonds
- ☐ Agencies

Wir versichern, dass uns die Geschäftsbedingungen für die Teilnahme und den Handel an Eurex Bonds bekannt sind und wir diese in der jeweils aktuellen deutschen Fassung anerkennen.

Ort und Datum

Firmenstempel und Unterschrift