eurexbonds circular 55/06

Date: Frankfurt, August 7, 2006
Recipients: All Eurex Bonds members and vendors
Authorized by: Werner Striegler

U **Action Required**

New Simulation Calendar September 18 to November 5, 2006

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

Content may be most important for:	**Attachments:**
Ü Front Office / Trading Ü IT / System Administration	Eurex Bonds Simulation Calendar September 18 to November 5, 2006 List of Basis Instruments December 2006 Future Contracts

Please find the new Eurex Bonds Permanent Simulation calendar for the period September 18 to November 5, 2006.

On batch days the Simulation environment is only available for a shortened period of time. Please note the differences between calendar and business dates due to the planned batch run schedule.

Starting **September 20, 2006** Basis Trading will be reopened on Eurex Bonds. The new Basis Instruments related to the future delivery month **December 2006** will be available for administration on **September 19, 2006**.

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

Eurex Bonds Permanent Simulation Calendar:
September 18, 2006 - November 05, 2006 (all times are CET)

Actual Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	18-Sep-2006	19-Sep-2006	20-Sep-2006	21-Sep-2006	22-Sep-2006	23-Sep-2006	24-Sep-2006
Simulation Time	10:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	00:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Remarks	No Basis available	No Basis available	Basis Trading starts 10:00	No Basis available	Basis Trading starts 10:00		
Batch Day	Yes	No	Yes	No	No	No	No
Business Day	18.09.2006	20.09.2006	20.09.2006	25.09.2006	25.09.2006	25.09.2006	25.09.2006

Actual Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	25-Sep-2006	26-Sep-2006	27-Sep-2006	28-Sep-2006	29-Sep-2006	30-Sep-2006	1-Oct-2006
Simulation Time	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Remarks							
Batch Day	Yes	No	Yes	Yes	No	No	No
Business Day	25.09.2006	27.09.2006	27.09.2006	28.09.2006	02.10.2006	02.10.2006	02.10.2006

Actual Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	2-Oct-2006	3-Oct-2006	4-Oct-2006	5-Oct-2006	6-Oct-2006	7-Oct-2006	8-Oct-2006
Simulation Time	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Remarks							
Batch Day	Yes	No	Yes	Yes	No	No	No
Business Day	02.10.2006	04.10.2006	04.10.2006	05.10.2006	09.10.2006	09.10.2006	09.10.2006

Actual Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	9-Oct-2006	10-Oct-2006	11-Oct-2006	12-Oct-2006	13-Oct-2006	14-Oct-2006	15-Oct-2006
Simulation Time	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Remarks							
Batch Day	Yes	No	Yes	Yes	No	No	No
Business Day	09.10.2006	11.10.2006	11.10.2006	12.10.2006	16.10.2006	16.10.2006	16.10.2006

Actual Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	16-Oct-2006	17-Oct-2006	18-Oct-2006	19-Oct-2006	20-Oct-2006	21-Oct-2006	22-Oct-2006
Simulation Time	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Remarks							
Batch Day	Yes	No	Yes	Yes	No	No	No
Business Day	16.10.2006	18.10.2006	18.10.2006	19.10.2006	23.10.2006	23.10.2006	23.10.2006

Actual Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	23-Oct-2006	24-Oct-2006	25-Oct-2006	26-Oct-2006	27-Oct-2006	28-Oct-2006	29-Oct-2006
Simulation Time	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Remarks							
Batch Day	Yes	No	Yes	Yes	No	No	No
Business Day	23.10.2006	25.10.2006	25.10.2006	26.10.2006	30.10.2006	30.10.2006	30.10.2006

Actual Calendar Day	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
	30-Oct-2006	31-Oct-2006	1-Nov-2006	2-Nov-2006	3-Nov-2006	4-Nov-2006	5-Nov-2006
Simulation Time	0:00 - 16:00	10:00 - 16:00	10:00 - 16:00	10:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Remarks							
Batch Day	Yes	Yes	Yes	Yes	No	No	No
Business Day	30.10.2006	31.10.2006	01.11.2006	02.11.2006	06.11.2006	06.11.2006	06.11.2006

	Segment	Short Name	ISIN	Name	Cash Bond ISIN	Maturity Date	Interest Rate	Min Quote Quantity in mio €	Max Price Spread	Tick Size	First Trade Date
Schatz Future December 2006	Basis - Deliverables	Z202	DE0009688549	FGBS12/06-OBL143 10.10.08 3,5%	DE0001141430	10.10.2008	3.500000	25	0.020	0.001	06.09.2006
	Basis - Non-Deliverables	Z254	DE0001698678	FGBS12/06-OBL144 17.04.09 3,25	DE0001141448	17.04.2009	3.250000	25	0.025	0.001	06.09.2006
Bobl Future December 2006	Basis - Non-Deliverables	M255	DE0001698488	FGBM12/06-BUND 04.01.2011 5,25	DE0001135168	04.01.2011	5.250000	25	0.025	0.001	06.09.2006
	Basis - Deliverables	M203	DE0009688358	FGBM12/06-BUND 04.01.2012 5%	DE0001135192	04.01.2012	5.000000	25	0.020	0.001	06.09.2006
Bund Future December 2006	Basis - Non-Deliverables	L254	DE0001698272	FGBL12/06-BUND 04.01.2015 3,75	DE0001135267	04.01.2015	3.750000	25	0.030	0.001	06.09.2006
	Basis - Deliverables	L201	DE0009688135	FGBL12/06-BUND 04.07.2015 3,25	DE0001135283	04.07.2015	3.250000	25	0.020	0.001	06.09.2006