eurex bonds circular 54/11

Date: November 30, 2011
Recipients: All Members of Eurex Bonds
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Dutch Treasury Certificates: Change in Trading Parameters

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Content may be most important for:

- Front Office / Trading
- Middle + Backoffice
- IT/System Administration

Attachment:

none

Summary:

Like all treasury bills listed on Eurex Bonds, also Dutch Treasury Certificates (DTCs) have been quoted so far in yield-terms. Since the Eurex Bonds trading system Xetra® does currently not allow submission of negative yields, DTCs will no longer be quoted in yields but in price-terms with effect from **December 2, 2011.**

This change ensures the correct tradability of DTCs in the current market situation. A change for treasury bills of other issuers is currently being coordinated with the market participants.

Please note that the change might render adjustments of your vendor applications such as ION, Icubic, etc. necessary.

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The affected bonds are:

ISIN	Name	Maturity Date
NL0009688621	DTC 30.12.2011	30/12/2011
NL0009798743	DTC 31.01.2012	31/01/2012
NL0009822022	DTC 29.02.2012	29/02/2012
NL0009755867	DTC 30.03.2012	30/03/2012
NL0009853787	DTC 27.04.2012	27/04/2012
NL0010022190	DTC 31.05.2012	31/05/2012
NL0009822030	DTC 29.06.2012	29/06/2012
NL0009979855	DTC 28.09.2012	28/09/2012

Should you have any questions, please contact Eurex Bonds Customer Support at tel. +49-69-211-1 12 22 or e-mail: info@eurex-bonds.com.

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