eurexbonds circular 48/06

Date: Frankfurt, August 18, 2006
Recipients: All Eurex Bonds members and vendors
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Action Required

Enhanced Support for Inflation-linked Bonds: Simulation started

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Content may be most important for:	**Attachments:**
➲ Front Office / Trading ➲ IT / System Administration	

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 1.040 billion as of August 17.

Eurex Bonds will introduce full system support for Inflation-linked bonds in September 2006. The trade confirmation provided by the Xetra trading system and the CCP clearing system will then automatically take the Indexation Coefficient into consideration.

Simulation has started on **August 18, 2006**; production launch is planned for mid September.

The following inflation-linked bonds are currently available in the simulation environment:

Instrument Group	ISIN	Name	Maturity Date	Interest Rate
LINK	FR0000188955	FRTR 25.07.2013 2.5%	25.07.2013	2.500000
LINK	IT0003625909	BTPS 15.09.2014 2.15%	15.09.2014	2.150000
LINK	FR0000188799	FRTR 25.07.2032 3.15%	25.07.2032	3.150000
BOND	DE0001030500	BUNDLINK 15.04.2016 1.5%	15.04.2016	1.500000

We kindly ask all our members to use the opportunity to test the enhanced processing with relevant in-house and third party applications.