eurex*bonds* circular 01/04

Recipients: Eurex Bonds Participants
Date: January 5, 2004
Authorized by: Bernd Fritzke

Content may be most appropriate for System Administrators, Security Administrators, Trading Contacts and Back-Office Staff

Action of Member's Security Administrator/Supervisor required!

1) Set up of new instrument group "AGEN" (Agencies) to replace the current instrument group "SUBS" (Sub-Sovereigns)
Move of German State bonds ('Länderanleihen') to instrument group JUMB (Jumbo Mortgage bonds)
2) New number of bonds to be quoted for instrument groups "AGEN" and "JUMB"

1) According to member's proposal Eurex Bonds is going to change the instrument groups "SUBS" and "JUMB" starting on February 2, 2004 as follows:

- Instrument Group "SUBS" (Sub-Sovereigns: Agencies and Länderanleihen) will be closed
- A new instrument group AGEN ("Agencies ") will be set up and will include KfW and EIB bonds.
- The current instrument group JUMB ("Jumbo Mortgage Bonds") will be extended by German State bonds ('Länderanleihen') and will be renamed into JUMB ("Jumbo/German State Bonds").
- This new set up will be valid from February 2, 2004.

Advise for Security Administrator/Supervisor:

The new instrument group "AGEN" requires the assignment to the individual trader groups for production and simulation environment following the below mentioned time schedule.

Eurex Bonds GmbH
Neue Börsenstr. 1
D-60487 Frankfurt/Main
www.eurex-bonds.com

Mailing Address:
D-60485 Frankfurt/Main
T +49 (0)69-211-112 22
F +49 (0)69-211-170 03
eurex.bonds@deutsche-boerse.com

Managing Director:
Rudolf Ferscha
Christian Klapproth
Michael Roczinski

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

Bitte beachten: neue Telekommunikationsnummern
Please note our new telecommunication numbers

For **production**:

- Instrument group “AGEN” available for assignments to individual trader groups on **January 26, 2004 starting 14:00 CET.**
- Instruments available for trading according to new set up on **February 2, 2004.**
- Old instrument group “SUBS” available until **January 30, 2004.**
- German State bonds will be moved to instrument group “JUMB” **by February 2, 2004.**

For **simulation**:

- Instrument group “AGEN” available for assignments to individual trader groups on **January 12, 2004.**

2) After approval by the Advisory Board Eurex Bonds increases the number of bonds to be quoted for two Market Making segments (Agencies and Jumbo/German State bonds) as follows:

	Old	**New**
Agencies:	3 bonds	**5 bonds**
Jumbo/German State bonds:	6 bonds	**8 bonds**

The new parameters will become effective from February 1, 2004.

Should you have any further questions, please do not hesitate to call the Eurex Bonds Info line at +49 (0) 69 – 211 – 11222.

Kind regards,
Eurex Bonds

Eurex Bonds GmbH
D-60485 Frankfurt/Main
www.eurex-bonds.com

Contact:
T +49 (0)69 - 21 01 - 12 22
F +49 (0)69 - 21 01 - 70 03

Alternative
T +49 (0)69 - 97 70 - 12 22
F +49 (0)69 - 97 70 - 70 03

Management Board:
Rudolf Ferscha
Christian Klapproth

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mit Sitz in Frankfurt/Main
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Amtsgericht Frankfurt/Main