eurex*bonds* circular 28/02

Recipients: Eurex Bonds Participants
Date: July 31, 2002
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Content may be most appropriate for System Administrators, Security Administrators, Trading Contacts and Back-Office Staff

Clarifications for the Pricing Model 3.0 on Eurex Bonds

Dear All,

Please find attached the current valid version of the Pricing Model 3.0 of Eurex Bonds.
Due to technical reasons, the Pricing Model 3.0 was sent out without all modifications.

Please take note of the following clarifications:

- Basis of the calculation for transaction fees in the different pricing models (B and C) will all be changed from “actual traded market value” to “nominal value”, as this has been the current practice since June already.
- Under section B the description for calculation of non-fulfilment of Market Making Obligations will be changed from “additional fee” to “minimum fee”.

The price calculation for the transaction fees in June was already based on this model.

Please do not hesitate to contact the Eurex Bonds Information line at +49 (0) 69 – 2101 – 1222 with any questions you might have.

Kind regards,
Eurex Bonds

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