# eurexbonds circular 16/07

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**Recipients:** All Eurex Bonds members
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U **High Priority**

## Trading Parameters for BUND Linker on 27 and 28 of February 2007

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| **Content may be most important for:** | |
|---|---|
| Ü Front Office / Trading | |
| Ü Back Office / Settlement | |

The Harmonised Indices of Consumer Prices (HICP) results in the Euro Zone will be published on Wednesday 28 February 2007 by Eurostat. Therefore inflation-coefficients for the German Government Inflation-linked Bond for the settlement dates March 2 and March 5 will not be available in due time.

The following procedure will be applied for Eurex Bonds trading in the German Government Inflation-linked Bond (DE0001030500, BUND 15.04.2016 1,5%) on the business days 27th and 28th of February:

- Business Day **27 February 2007**:
  The settlement period for order book trading will be changed to Trade Date plus 2 Business Days (Settlement date: 1 March 2007, Indexation-coefficient: 1.02059).
- Business Day **28 February 2007**:
  The standard settlement period (Trade Date plus 3 Business Days) will be reactivated. The German Finance Agency will publish a substitute Indexation-coefficient for the settlement date: 5 March 2007. The substitute Indexation-coefficient for 5 March 2007 will be taken into account.

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