eurex*bonds* circular 83/05

Recipients: Eurex Bonds Participants
Date: December 2, 2005
Authorized by: Werner Striegler

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

Action of Member's Security Administrator/Supervisor required!

New instruments: Basis Instruments related to future delivery month March 2006

Dear All,

On December 7, 2005 Eurex Bonds will introduce new Basis Instruments related to the future delivery month March 2006. The last trading day of the December 2005 Basis Instruments is December 7, 2005.

Please find attached to this circular a list of all new March 2006 Basis Instruments.

Please note that the new instruments will be available for administration on December 5, 2005 starting 14:00 CET.

Trading activity in these new instruments on December 7, 2005 requires the assignment of the appropriate market making license to your trader groups not later than December 6, 2005 (subgroup license maintenance).
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

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

	Segment	Short Name	ISIN	LongName	Underlying Cash Leg ISIN	Maturity Date	Interest Rate	
Schatz Future March 2006	Basis - Non-Deliverables	Z371	DE0001694396	FGBS03/06-SCHATZ 14.09.07 2,25	DE0001137115	14.09.2007	2.250000	
	Basis - Deliverables	Z321	DE0005997811	FGBS03/06-SCHATZ 14.12.07 %	DE0001137123	14.12.2007	0.000000	interest rate to be published Dec 13, 2005
	Basis - Deliverables	Z322	DE0005997829	FGBS03/06-BUND 04.01.08 5,25%	DE0001135051	04.01.2008	5.250000	
	Basis - Deliverables	Z323	DE0005997837	FGBS03/06-OBL141 15.02.08 4,25	DE0001141414	15.02.2008	4.250000	
	Basis - Deliverables	Z324	DE0005997845	FGBS03/06-OBL142 11.04.08 3%	DE0001141422	11.04.2008	3.000000	
	Basis - Non-Deliverables	Z372	DE0001694404	FGBS03/06-BUND 04.07.08 4,75%	DE0001135077	04.07.2008	4.750000	
	Basis - Non-Deliverables	Z373	DE0001694412	FGBS03/06-BUND 04.07.08 4,125%	DE0001135093	04.07.2008	4.125000	
	Basis - Non-Deliverables	Z374	DE0001694420	FGBS03/06-OBL143 10.10.08 3,5%	DE0001141430	10.10.2008	3.500000	
	Basis - Non-Deliverables	Z375	DE0001694438	FGBS03/06-BUND 04.01.2009 3,75	DE0001135101	04.01.2009	3.750000	
Bobl Future March 2006	Basis - Non-Deliverables	M371	DE0001694198	FGBM03/06-OBL144 17.04.09 3,25	DE0001141448	17.04.2009	3.250000	
	Basis - Non-Deliverables	M372	DE0001694206	FGBM03/06-BUND 04.07.2009 4%	DE0001135119	04.07.2009	4.000000	
	Basis - Non-Deliverables	M373	DE0001694214	FGBM03/06-BUND 04.07.2009 4,5%	DE0001135127	04.07.2009	4.500000	
	Basis - Non-Deliverables	M374	DE0001694222	FGBM03/06-OBL145 09.10.09 3,5%	DE0001141455	09.10.2009	3.500000	
	Basis - Non-Deliverables	M375	DE0001694230	FGBM03/06-BUND 04.01.10 5,375%	DE0001135135	04.01.2010	5.375000	
	Basis - Non-Deliverables	M376	DE0001694248	FGBM03/06-OBL146 09.04.10 3,25	DE0001141463	09.04.2010	3.250000	
	Basis - Non-Deliverables	M377	DE0001694255	FGBM03/06-BUND 04.07.10 5,25%	DE0001135150	04.07.2010	5.250000	
	Basis - Deliverables	M321	DE0005997613	FGBM03/06-OBL147 08.10.10 2,5%	DE0001141471	08.10.2010	2.500000	
	Basis - Deliverables	M322	DE0005997621	FGBM03/06-BUND 04.01.2011 5,25	DE0001135168	04.01.2011	5.250000	
	Basis - Deliverables	M323	DE0005997639	FGBM03/06-BUND 04.07.2011 5%	DE0001135184	04.07.2011	5.000000	
	Basis - Non-Deliverables	M378	DE0001694263	FGBM03/06-BUND 04.01.2012 5%	DE0001135192	04.01.2012	5.000000	
	Basis - Non-Deliverables	M379	DE0001694271	FGBM03/06-BUND 04.07.2012 5%	DE0001135200	04.07.2012	5.000000	
Bund Future March 2006	Basis - Non-Deliverables	L371	DE0001693141	FGBL03/06-BUND 04.01.2013 4,5%	DE0001135218	04.01.2013	4.500000	
	Basis - Non-Deliverables	L372	DE0001694008	FGBL03/06-BUND 04.07.2013 3,75	DE0001135234	04.07.2013	3.750000	
	Basis - Non-Deliverables	L373	DE0001694016	FGBL03/06-BUND 04.01.2014 4,25	DE0001135242	04.01.2014	4.250000	
	Basis - Non-Deliverables	L374	DE0001694024	FGBL03/06-BUND 04.07.2014 4,25	DE0001135259	04.07.2014	4.250000	
	Basis - Deliverables	L321	DE0005997415	FGBL03/06-BUND 04.01.2015 3,75	DE0001135267	04.01.2015	3.750000	
	Basis - Deliverables	L322	DE0005997423	FGBL03/06-BUND 04.07.2015 3,25	DE0001135283	04.07.2015	3.250000	
	Basis - Deliverables	L323	DE0005997431	FGBL03/06-BUND 04.01.2016 3,5%	DE0001135291	04.01.2016	3.500000	