F a x - R e p l y

Circular 23/02: Full mapping of Basis Trades, Future and Cash Legs

We kindly ask you to return this fax by June 28, 2002 latest

To: Eurex Bonds **Fax: +49 (0) 69-2101-7003**

Company: _____ Name: _____

Phone: _____ e-mail: _____

The following changes are proposed that are relevant for the Eurex Bonds front-end and also for VALUES API-based in-house or third party applications:

1. Information to be stored about the Future Leg in the 'Member Internal Order Number' field of the Cash Leg trade confirmation.
2. Establish a new link between the Cash Leg and Basis Trade via the Basis Trade ID.

☐ We agree to the above-mentioned procedures

☐ We do not agree to the above-mentioned procedures, we have the following comments:

Date Signature