eurex*bonds* circular 21/02

Recipients: Eurex Bonds Participants
Date: May 29, 2002
Authorized by: Dr. Johannes Weßling

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

New Eurex Bonds Basis Instruments with September 2002 expiration

Dear Sirs,

On June 3, 2002 Eurex Bonds will introduce new basis instruments related to the future delivery month September 2002. Please find attached a list of these new September 2002 Basis Instruments.

Please ensure that the Designated Market Maker assignments for these new September 2002 Basis Instruments are performed on a trader subgroup level at least one business day before you plan to start quoting in the new basis instruments. The last trading day of the June 2002 Basis Instruments is June 6, 2002.

Please do not hesitate to contact the Eurex Bonds Functional Helpline at +49 (0)69 - 21 01 - 38 90 with any questions you may have.

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

September 2002 Basis Instruments (valid from 03.06.2002)					
Instrument Mnemonic	ISIN	Future Leg	Cash Leg ISIN	Underlying Interest Rate	Underlying Maturity
		SCHATZ-Future June 2002			
Z901	DE0009687939	FGBS09/02 - THA 09.09.04 7,5	DE0001090090	7,5	09-Sep-04
Z902	DE0009687947	FGBS09/02 - DBR 15.07.04 6,75	DE0001134930	6,75	15-Jul-04
Z903	DE0009687954	FGBS09/02 - DBR 11.11.04 7,5	DE0001134955	7,5	11-Nov-04
Z904	DE0009687962	FGBS09/02 - OBL 27.08.04 4,125	DE0001141323	4,125	27-Aug-04
Z905	DE0009687970	FGBS09/02 - OBL 26.11.04 4,25	DE0001141331	4,25	26-Nov-04
		BOBL-Future June 2002			
M901	DE0009687731	FGBM09/02 - DBR 04.07.07 6,00	DE0001135036	6	04-Jul-07
M902	DE0009687749	FGBM09/02 - DBR 04.01.08 5,25	DE0001135051	5,25	04-Jan-08
		BUND-Future June 2002			
L901	DE0009687533	FGBL09/02 - DBR 04.07.11 5,0	DE0001135184	5	04-Jul-11
L902	DE0009687541	FGBL09/02 - DBR 04.01.12 5,00	DE0001135192	5	04-Jan-12

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