eurex*bonds* circular 12/04

Recipients: Eurex Bonds Participants
Date: March 02, 2004
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 June 2004

Dear All,

On March 5, 2004 Eurex Bonds will introduce new basis instruments related to the future delivery month June 2004. The last trading day of the March 2004 Basis Instruments is March 5, 2004.

Please find attached to this circular a list of all new June 2004 Basis Instruments.

Please notice that the new instruments will be available for administration on March 3, 2004 starting 14:00 CET.

Trading activity in these new instruments on March 5, 2004 requires the assignment of the corresponding market making license to your trader groups not later than March 4, 2004 (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 –1 222.

Kind regards,

Eurex Bonds

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

EB_Basis_Production_Jun_04_contracts

	Segment	Short Name	ISIN	LongName	Underlying Cash Leg ISIN	Maturity Date	Interest Rate	
Schatz Future June 2004	Basis - Deliverables	Z621	DE0005302343	FGBS06/04-SCHATZ 10.03.2006 %	DE0001137057	10.03.2006	0	first trading day: March 24, 2004
	Basis - Deliverables	Z622	DE0005302350	FGBS06/04-BUND 26.04.06 6,25%	DE0001135010	26.04.2006	6.25	
	Basis - Deliverables	Z623	DE0005302368	FGBS06/04-OBL138 18.08.06 4,5%	DE0001141380	18.08.2006	4.5	
	Basis - Non-Deliverables	Z652	DE0001695005	FGBS06/04-OBL136 19.08.05 5%	DE0001141364	19.08.2005	5	
	Basis - Non-Deliverables	Z653	DE0001695013	FGBS06/04-SCHATZ 16.09.05 2,5%	DE0001137032	16.09.2005	2.5	
	Basis - Non-Deliverables	Z654	DE0001695021	FGBS06/04-BUND 14.10.2005 6,5%	DE0001134989	14.10.2005	6.5	
	Basis - Non-Deliverables	Z655	DE0001695039	FGBS06/04-SCHATZ 16.12.05 2,75	DE0001137040	16.12.2005	2.75	
	Basis - Non-Deliverables	Z656	DE0001695047	FGBS06/04-BUND 05.01.2006 6%	DE0001134997	05.01.2006	6	
	Basis - Non-Deliverables	Z657	DE0001695054	FGBS06/04-BUND 16.02.2006 6%	DE0001135002	16.02.2006	6	
	Basis - Non-Deliverables	Z658	DE0001695062	FGBS06/04-OBL137 17.02.06 5%	DE0001141372	17.02.2006	5	
	Basis - Non-Deliverables	Z659	DE0001695070	FGBS06/04-BUNDANL 04.01.07 6%	DE0001135028	04.01.2007	6	
	Basis - Non-Deliverables	Z660	DE0001695088	FGBS06/04-OBL139 16.02.2007 4%	DE0001141398	16.02.2007	4	
Bobl Future June 2004	Basis - Deliverables	M621	DE0005301915	FGBM06/04-BUND 04.01.09 3,75%	DE0001135101	04.01.2009	3.75	
	Basis - Deliverables	M622	DE0005301923	FGBM06/04-OBL144 17.04.09 3,25	DE0001141448	17.04.2009	3.25	
	Basis - Deliverables	M623	DE0005301931	FGBM06/04-BUND 04.07.09 4,5%	DE0001135127	04.07.2009	4.5	
	Basis - Deliverables	M624	DE0005301949	FGBM06/04-BUND 04.07.2009 4%	DE0001135119	04.07.2009	4	
	Basis - Non-Deliverables	M651	DE0001694792	FGBM06/04-BUND 04.07.2007 6%	DE0001135036	04.07.2007	6	
	Basis - Non-Deliverables	M652	DE0001694800	FGBM06/04-OBL140 17.08.07 4,5%	DE0001141406	17.08.2007	4.5	
	Basis - Non-Deliverables	M653	DE0001694818	FGBM06/04-BUND 04.01.08 5,25%	DE0001135051	04.01.2008	5.25	
	Basis - Non-Deliverables	M654	DE0001694826	FGBM06/04-OBL141 15.02.08 4,25	DE0001141414	15.02.2008	4.25	
	Basis - Non-Deliverables	M655	DE0001694834	FGBM06/04-OBL142 11.04.08 3%	DE0001141422	11.04.2008	3	
	Basis - Non-Deliverables	M656	DE0001694842	FGBM06/04-BUND 04.07.08 4,125%	DE0001135093	04.07.2008	4.125	
	Basis - Non-Deliverables	M657	DE0001694859	FGBM06/04-BUND 04.07.08 4,75%	DE0001135077	04.07.2008	4.75	
	Basis - Non-Deliverables	M658	DE0001694867	FGBM06/04-OBL143 10.10.08 3,5%	DE0001141430	10.10.2008	3.5	
	Basis - Non-Deliverables	M659	DE0001694875	FGBM06/04-BUND 04.01.10 5,375%	DE0001135135	04.01.2010	5.375	
	Basis - Non-Deliverables	M660	DE0001694883	FGBM06/04-BUND 04.07.10 5,25%	DE0001135150	04.07.2010	5.25	
Bund Future June 2004	Basis - Deliverables	L621	DE0005301683	FGBL06/04-BUND 04.01.2013 4,5%	DE0001135218	04.01.2013	4.5	
	Basis - Deliverables	L622	DE0005301691	FGBL06/04-BUND 04.07.13 3,75%	DE0001135234	04.07.2013	3.75	
	Basis - Deliverables	L623	DE0005301717	FGBL06/04-BUND 04.01.14 4,25%	DE0001135242	04.01.2014	4.25	
	Basis - Non-Deliverables	L652	DE0001694602	FGBL06/04-BUND 04.01.11 5,25%	DE0001135168	04.01.2011	5.25	
	Basis - Non-Deliverables	L653	DE0001694610	FGBL06/04-BUND 04.07.2011 5%	DE0001135184	04.07.2011	5	
	Basis - Non-Deliverables	L654	DE0001694628	FGBL06/04-BUND 04.01.2012 5%	DE0001135192	04.01.2012	5	
	Basis - Non-Deliverables	L655	DE0001694636	FGBL06/04-BUND 04.07.2012 5%	DE0001135200	04.07.2012	5	
	Basis - Non-Deliverables	L656	DE0001694644	FGBL06/04-BUND 20.06.2016 6%	DE0001134468	20.06.2016	6	
	Basis - Non-Deliverables	L657	DE0001694651	FGBL06/04-BUND 04.01.24 6,25%	DE0001134922	04.01.2024	6.25	
	Basis - Non-Deliverables	L658	DE0001694669	FGBL06/04-BUND 04.07.2027 6,5%	DE0001135044	04.07.2027	6.5	
	Basis - Non-Deliverables	L659	DE0001694677	FGBL06/04-BUND 04.01.28 5,625%	DE0001135069	04.01.2028	5.625	
	Basis - Non-Deliverables	L660	DE0001694685	FGBL06/04-BUND 04.07.28 4,75%	DE0001135085	04.07.2028	4.75	
	Basis - Non-Deliverables	L661	DE0001694693	FGBL06/04-BUND 04.01.30 6,25%	DE0001135143	04.01.2030	6.25	
	Basis - Non-Deliverables	L662	DE0001694701	FGBL06/04-BUND 04.01.2031 5,5%	DE0001135176	04.01.2031	5.5	
	Basis - Non-Deliverables	L663	DE0001694719	FGBL06/04-BUND 04.07.34 4,75%	DE0001135226	04.07.2034	4.75	