eurex*bonds* circular 42/03

Recipients: Eurex Bonds Participants
Date: June 25, 2003
Authorized by: Werner Striegler

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

New instruments: Extension of Basis Instruments

Dear All,

With the introduction of the new "Pre-arranged Trade Facility" Eurex Bonds enlarges the number of basis instruments from July 1, 2003. All basis instruments based on German government bonds with a time to maturity of more than one year will be available for normal trading and the Pre-arranged Trade Facility. Rules for market making on Eurex Bonds remain unchanged.

On July 1, 2003 Eurex Bonds will introduce these new basis instruments related to the future delivery month September 2003. Please find attached to this circular a list of all available September 2003 Basis Instruments on Eurex Bonds in July 2003.

Please notice, that the new instruments will be available for administration on June 27, 2003 starting 12 a.m.

Trading activity in these new instruments on July 1, 2003 requires the assignment of the corresponding market making license to your trader groups not later than June 30, 2003 (subgroup license maintenance).

Should you have any further questions, please do not hesitate to call the Eurex Bonds Info line at +49 (0) 69 – 2101 – 1222. For technical questions, please contact the Technical Helpdesk Xetra at +49 (0) 69 – 2101 – 8400.

Kind regards,

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