eurex*bonds* circular 34/02

Recipients: Eurex Bonds Participants
Date: August 28, 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 December 2002 expiration

Dear Sirs,

On September 2, 2002 Eurex Bonds will introduce new basis instruments related to the future delivery month December 2002. Please find attached a list of these new December 2002 Basis Instruments.

Please ensure that the Designated Market Maker assignments for these new December 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 September 2002 Basis Instruments is September 5, 2002.

Please do not hesitate to contact the Eurex Bonds Infoline at +49 (0)69 - 21 01 - 12 22 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

December 2002 Basis Instruments					
Instrument Mnemonic	ISIN	Future Leg	Cash Leg ISIN	Underlying Interest Rate	Underlying Maturity
		SCHATZ-Future			
Z201	DE0009688531	FGBS12/02 - DBR 11.11.04 7,5	DE0001134955	7.5	11-Nov-04
Z202	DE0009688549	FGBS12/02 - OBL 26.11.04 4,25	DE0001141331	4.25	26-Nov-04
Z203	DE0009688556	FGBS12/02 - DBR 03.01.05 7.375	DE0001134963	7.375	03-Jan-05
Z204	DE0009688564	FGBS12/02 - OBL 18.02.05 4,25	DE0001141349	4.25	18-Feb-05
		BOBL-Future			
M201	DE0009688333	FGBM12/02 - DBR 04.07.07 6,0	DE0001135036	6	04-Jul-07
M202	DE0009688341	FGBM12/02 - DBR 04.01.08 5,25	DE0001135051	5.25	04-Jan-08
M203	DE0009688358	FGBM12/02 - OBL 17.08.07 4,5	DE0001141406	4.5	17-Aug-07
		BUND-Future			
L201	DE0009688135	FGBL12/02 - DBR 04.07.11 5,0	DE0001135184	5	04-Jul-11
L202	DE0009688143	FGBL12/02 - DBR 04.01.12 5,0	DE0001135192	5	04-Jan-12
L203	DE0009688150	FGBL12/02 - DBR 04.07.12 5,0	DE0001135200	5	04-Jul-12

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