eurexbonds circular 53/02

Recipients: Eurex Bonds Participants
Date: November 27, 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 March 2003 expiration

Dear Sirs,

On December 2, 2002 Eurex Bonds will introduce new basis instruments related to the future delivery month March 2003. Please find attached a list of these new March 2003 Basis Instruments.

Please ensure that the Designated Market Maker assignments for these new March 2003 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 December 2002 Basis Instruments is December 5, 2002.

March 2003 Basis Instruments					
ISIN	Future Leg	Instrument Mnemonic	Cash Leg ISIN	Underlying Interest Rate	Underlying Maturity
	SCHATZ-Future				
DE0009689133	FGBS03/03 BUND 03.01.05 7,375%	Z301	DE0001134963	7,375	03-Jan-05
DE0009689141	FGBS03/03 OBL134 18.02.05 4,25	Z302	DE0001141349	4,25	18-Feb-05
DE0009689158	FGBS03/03 BUND 12.05.05 6,875%	Z303	DE0001134971	6,875	12-Mai-05
DE0009689166	FGBS03/03 OBL135 20.05.2005 5%	Z304	DE0001141356	5	20-Mai-05
	BOBL-Future				
DE0009688937	FGBM03/03 BUND 04.01.2008 5,25	M301	DE0001135051	5,25	04-Jan-08
DE0009688945	FGBM03/03 BUND 04.07.2008 4,75	M302	DE0001135077	4,75	04-Jul-08
DE0009688952	FGBM03/03 BUND 04.07.08 4,125%	M303	DE0001135093	4,125	04-Jul-08
	BUND-Future				
DE0009688739	FGBL03/03 BUND 04.01.2012 5%	L301	DE0001135192	5	04-Jan-12
DE0009688747	FGBL03/03 BUND 04.07.2012 5%	L302	DE0001135200	5	04-Jul-12

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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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