X-pand into the Future

# e u r e x *circular 026/10*

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**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
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**High priority**

## Euro Fixed Income Futures: Definition of Reporting and Position Limits for March 2010

**Related Eurex Circulars:** 226/06, 153/09, 214/09

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| **Content may be most important for:** | **Attachments:** |
|---|---|
| Ü Front Office/Trading<br>Ü Middle + Backoffice<br>Ü Auditing/Security Coordination | none |

The reporting and position limits for the **March 2010 contracts** in the Euro Fixed Income Futures were set as follows:

- **Euro-Buxl Future (FGBX) 30.000 contracts**
- **Euro-Bund Future (FGBL) 70.000 contracts**
- **Euro-Bobl Future (FGBM) 60.000 contracts**
- **Euro-Schatz Future (FGBS) 50.000 contracts**
- **Euro-BTP Future (FBTP) 25.000 contracts**

Position limits apply only to long positions in the front month contracts of the products concerned. Reporting limits will be valid from **February 26, 2010 to March 3, 2010, close of trading**. Exceeding reporting limits will cause the Eurex Exchanges to request information from the exchange participant. Position limits will be valid from **March 4, 2010, start of trading,** until **expiry** of the March contract on **March 8, 2010**. Long positions in March 2010 contracts must therefore be within the prescribed limits at start of trading on March 4, 2010.

The limits will be monitored intraday by Eurex Market Supervision and the Trading Surveillance Office. Immediate position adjustments should be made by using the **Trade Adjustment** function (Open/Close Adjustment) instead of the **Position Close-Out**, in order to avoid such transactions being subject to late closing fees.