X-pand into the Future

eurex circular 042/11

Date: February 16, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

High priority

Euro Fixed Income Futures: Definition of Reporting and Position Limits for March 2011

Related Eurex Circulars: 226/06, 088/10, 160/10, 228/10

Contact: Joachim Heinz: tel. +49-69-211-1 59 55, e-mail: joachim.heinz@eurexchange.com

Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- Auditing/Security Coordination

Attachments:
none

The reporting and position limits for the **March 2011 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) 65.000 contracts**
- **Euro-Schatz Future (FGBS) 50.000 contracts**
- **Long-Term Euro-BTP Futures (FBTP) 30.000 contracts**
- **Long-Term Euro-BTP Futures (FBTS) 30.000 contracts**

Position limits apply only to long positions in the front month contracts of the products concerned. Reporting limits will be valid from **February 28, 2011 to March 3, 2011 after 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, 2011, start of trading,** until expiration of the March contract on **March 8, 2011**. Long positions in March 2011 contracts must therefore be within the prescribed limits at start of trading on March 4, 2011.

The limits will constantly 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.

Eurex Deutschland
Börsenplatz 4
60313 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
customer.support@
eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Michael Peters,
Andreas Preuss, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361