



## eurex circular 140/15

**Date:** 6 August 2015  
**Recipients:** All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Andreas Preuss

**GMEX IRS Constant Maturity Futures:  
Allocation scheme and path priority as of 7 August 2015**

**Related Eurex circular:** 123/15

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**Content may be most important for:**

☞ All departments

**Attachment:**

Updated sections of Annex E of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Effective **7 August 2015**, the Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG decided to set out the allocation scheme and path priority for the GMEX IRS Constant Maturity Futures as per table below:

Product Class	Allocation Scheme	Path Priority
GMEX IRS Constant Maturity Futures on swap rates with tenors 2 and 3 years	Pro Rata	n/a
GMEX IRS Constant Maturity Futures on swap rates with tenors 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 28, 29, and 30 years	Time	n/a



**Contract Specifications for Futures Contracts and  
Options Contracts at Eurex Deutschland and Eurex Zürich**

As of 07.08.2015

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

**Annex E Allocation Scheme (Part A Section 2.5 Paragraph 3 of the Conditions for Trading)  
and Path Priority (Part A Section 2.5 Paragraph 2 of the Conditions for Trading) \***

Product Class	Allocation Scheme	Path Priority
Money Market Futures	Time-Pro-Rata	Pro-Rata Path Priority
Fixed Income Futures	Time	Direct Path Priority
Index Futures	Time	Direct Path Priority
Futures on Shares of Exchange-Traded Funds	Time	Direct Path Priority
Volatility Futures	Time	Direct Path Priority
Futures on Shares	Time	Direct Path Priority
Index Dividend Futures	Time	Direct Path Priority
Precious Metal Futures	Time	Direct Path Priority
Property Index Futures	Time	Direct Path Priority
Commodity Index Futures	Time	Direct Path Priority
Futures on the Dividend of Shares	Time	Direct Path Priority
Daily Futures on KOSPI 200 Options Contracts	Time	n/a
Daily Futures on TAIEX Futures	Time	Direct Path Priority
Daily Futures on TAIEX Options Contracts	Time	n/a
Futures on Xetra-Gold	Time	Direct Path Priority
Futures on Exchange-Traded Commodities Securities	Time	Direct Path Priority
Interest Rate Swap Futures	Time	Direct Path Priority
<u>GMEX IRS Constant Maturity Futures on swap rates with tenors 2 and 3 years</u>	<u>Pro Rata</u>	<u>n/a</u>
<u>GMEX IRS Constant Maturity Futures on swap rates with tenors 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 28, 29, and 30 years</u>	<u>Time</u>	<u>n/a</u>
Options on Money Market Futures	Time	n/a
Options on Fixed Income Futures	Time	n/a
Index Options	Time	n/a
Options on Shares of Exchange-Traded Funds	Time	n/a
Options on iShares Shares of Exchange-Traded Funds	Pro Rata	n/a
Options and LEPOs on Stocks	Time	n/a

**Contract Specifications for Futures Contracts and  
Options Contracts at Eurex Deutschland and Eurex Zürich**

<b>Product Class</b>	<b>Allocation Scheme</b>	<b>Path Priority</b>
Precious Metal Options	Time	n/a
Volatility Index Options	Time	n/a
Index Dividend Options	Time	n/a
Options on Xetra-Gold	Time	n/a
Commodity Index Options	Time	n/a
Options on Exchange-Traded Commodities Securities	Time	n/a

\* Applicable only to products available on the New Trading Architecture (according to Annex F)

[...]