X-pand into the Future

eurex circular 090/17

Date: 24 August 2017
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

Fixed Income Futures: Harmonisation of Post-Trading period on regular trading days

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Content may be most important for:	**Attachment:**
➲ All departments	Amended Annex C of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Effective from **28 August 2017**, the Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG (collectively: the Eurex Exchanges) decided to harmonise the Post-Trading hours on regular trading days for Fixed Income Futures. Trading hours for continuous trading, trading via Eurex T7 Entry Services (TES) for all trading days as well as Post-Trading times on the last trading day will remain unchanged.

Attached to this circular are the updated sections of the relevant Rules and Regulations of the Eurex Exchanges.

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

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Fixed Income Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Period Until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day	
							Trading Until	Notification Until
CONF Futures	CONF	07:30-08:30	08:30-17:00	22:30* ~~20:00~~	08:30-17:00	17:15	12:30	20:00
Euro Bobl Futures	FGBM	07:30-08:00	08:00-22:00	22:30*~~10~~	08:00-22:00	22:15	12:30	20:00
Euro BTP Futures	FBTP	07:30-08:00	08:00-19:00	22:30* ~~19:30~~	08:00-19:00	19:15	12:30	20:00
Euro Bund Futures	FGBL	07:30-08:00	08:00-22:00	22:30*~~10~~	08:00-22:00	22:15	12:30	20:00
Euro Buxl® Futures	FGBX	07:30-08:00	08:00-22:00	22:30*~~10~~	08:00-22:00	22:15	12:30	20:00
Euro OAT Futures	FOAT	07:30-08:00	08:00-19:00	22:30* ~~19:30~~	08:00-19:00	19:15	12:30	20:00
Euro Schatz Futures	FGBS	07:30-08:00	08:00-22:00	22:30*	08:00-22:00	22:15	12:30	20:00
Mid-Term Euro OAT Futures	FOAM	07:30-08:00	08:00-19:00	22:30* ~~19:30~~	08:00-19:00	19:15	12:30	20:00
Mid-Term Euro BTP Futures	FBTM	07:30-08:00	08:00-19:00	22:30* ~~19:30~~	08:00-19:00	19:15	12:30	20:00
Short-Term Euro BTP Futures	FBTS	07:30-08:00	08:00-19:00	22:30* ~~19:30~~	08:00-19:00	19:15	12:30	20:00
Euro Bono Futures	FBON	07:30-08:00	08:00-19:00	22:30* ~~19:30~~	08:00-19:00	19:15	12:30	20:00

* On each last trading day, the Post Trading Full-Period starts at 12.30 and ends at 20:00.

All times CET

Interest Rate Swap Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Period Until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day
							Trading Until
Interest Rate Swap Futures Contracts on interest rate swaps with terms of 2, 5, 10 or 30 years	FSWS FSWM FSWL FSWX	07:59-08:30	08:30-19:00	22:30 ~~20:00~~*	08:30-19:00**	19:15	12:15

* On each last trading day, the Post Trading Full-Period starts at 12:15 and ends at 20:00.

** On each last trading day, the entry of Off-book trades ends at 12:15.

All times CET

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