X-pand into the Future

e u r e x *circular 167/06*

Date: Frankfurt, August 3, 2006
Recipients: All Eurex members and vendors
Authorized by: Thomas Lenz

High Priority

Euro Fixed Income Futures: Change of Post-Trading Full Period and of Notification Time on the Last Trading Day

Contact: Functional Helpdesk Fixed Income Products, tel. +49-69-211- 1 12 40

Content may be most important for:	**Attachment:**
➲ Front Office / Trading ➲ Middle + Back Office ➲ Auditing / Security Coordination	Updated section of Annex B of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

In their session on Wednesday, July 26, 2006 the Management Boards of the Eurex Exchanges decided to change the Post-Trading Full Period and the end of notification period on the Last Trading Day for Euro Fixed Income Futures contracts (Euro-Buxl®-, Euro-Bund-, Euro-Bobl- and Euro-Schatz Futures). With effect from **September 1, 2006** the Post-Trading Full Period for the expiring contract month will already start after the close of trading at 12:30 CET (so far 22:00 CET) and will end at 20:00 CET (so far 22:30 CET). It will also be possible to notify bonds on the Last Trading Day until 20:00 CET (so far 22:30 CET). This change is introduced, above all, to allow clearing members to use all post-trading facilities directly after close of trading of the expiring contract month at 12:30 CET in the subsequent post-trading full period. The times for all other contract months will remain unchanged.

Please find attached the updated version of Annex B of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich.

Eurex Deutschland
D-60485 Frankfurt am Main
www.eurexchange.com

Customer Support
Tel. +49-69-211-1 17 00
Fax +49-69-211-1 17 01

Board of Management:
Daniel Gisler, Thomas Lenz,
Andreas Preuß, Peter Reitz,
Jürg Spillmann

[.....]

Annex B in relation to contract specifications:

Trading Hours Futures Contracts

[.....]

~~Interest Rate~~ Fixed Income Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Full-Period	OTC Block-Trading	Last Trading Day	
						Trading until	Notification until
Euro-Schatz Futures	FGBS	07:30-08:00	08:00-22:00	22:00-22:30[1)]	08:00-22:00	12:30	~~22:30~~20:00
Euro-Bobl Futures	FGBM	07:30-08:00	08:00-22:00	22:00-22:30[1)]	08:00-22:00	12:30	~~22:30~~20:00
Euro-Bund Futures	FGBL	07:30-08:00	08:00-22:00	22:00-22:30[1)]	08:00-22:00	12:30	~~22:30~~20:00
Euro-Buxl® Futures	FGBX	07:30-08:00	08:00-22:00	22:00-22:30[1)]	08:00-22:00	12:30	~~22:30~~20:00
CONF-Futures	CONF	07:30-08:30	08:30-17:00	17:00-20:00	08:30-17:00	12:30	~~20:00~~20:00

All times in CET

1) On each last trading day, the Post-Trading Full-Period starts at 12:30 CET and closes at 20:00 CET.

[...]