

X-pand into the Future



e u r e x *circular 073/09*

Date: Frankfurt, April 30, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Lenz

 Action required

 High priority

Euro Fixed Income Options: Change of Last Trading Day

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Content may be most important for:

Ü Alle Abteilungen

Attachment:

Updated section of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

In their session on April 15, 2009, the Management Boards of the Eurex Exchanges decided to change the last trading day of options on Euro Fixed Income Futures at Eurex with effect from **May 25, 2009**.



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Euro Fixed Income Options: Change of Last Trading Day

In their session on April 15, 2009, the Management Boards of the Eurex Exchanges decided to change the last trading day of options on Euro Fixed Income Futures at Eurex with effect from May 25, 2009.

Options contracts existing before this point in time will expire, as before, on the “sixth Exchange day prior to the first calendar day of the expiration month”. For options contract months to be introduced after May 25, 2009, last trading day will be “the Exchange day prior to the first calendar day of the expiration month”.

Adjustment of the last trading day in options on Euro Bund-, Euro Bobl- and Euro Schatz Futures will be made according to the following introduction schedule:

Introduction Schedule – Change of Last Trading Day in Options on Euro Bund-, Euro Bobl- and Euro Schatz Futures (OGBL, OGBM, OGBS)

Expiring Contract Month	Last Trading Day	New Contract Month	Last Trading Day of New Contract Months
June 2009	May 22, 2009	December 2009 will be introduced on May 25, 2009	November 30, 2009
July 2009	June 23, 2009	October 2009 will be introduced on June 24, 2009	September 30, 2009
August 2009	July 24, 2009	November 2009 will be introduced on July 27, 2009	October 30, 2009
September 2009	August 24, 2009	March 2010 will be introduced on August 25, 2009	February 26, 2010

Upon expiration of the September 2009 options on Euro Fixed Income Futures on August 25, 2009, the adjustment of the presently available contract months of these products will be completed.

Frankfurt, April 30, 2009

Contract Specifications for Futures Contracts

[...]

2. Part: Contract Specifications for Options Contracts

[...]

2.3 Subpart: Contract Specifications for Options Contracts on Fixed Income Futures Contracts

The following subpart contains contract specifications for Options Contracts on Fixed Income Futures Contracts

[...]

2.3.6 Last Trading Day, Close of Trading

The last trading day of an option series shall be the last day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges. In case of options series having been introduced before May 25, 2009, this shall be the sixth Exchange day prior to the first calendar day of the expiration month. In case of options series having been introduced from May 25, 2009, this shall be the Exchange day prior to the first calendar day of the expiration month.

The close of trading on the last trading day shall be 17:15 CET.

[...]
