



e u r e x c i r c u l a r 0 9 2 / 0 9

Date: Frankfurt, May 19, 2009
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 June 2009**

Related Eurex Circulars: 226/06, 025/09

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

Content may be most important for:

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

Attachments:

none

The reporting and position limits for the **June 2009 contracts** in the Euro Fixed Income Futures were set as follows:

- **Euro-Buxl[®] Future (FGBX)** **30.000 contracts**
- **Euro-Bund Future (FGBL)** **65.000 contracts**
- **Euro-Bobl Future (FGBM)** **65.000 contracts**
- **Euro-Schatz Future (FGBS)** **45.000 contracts**

Position limits apply only to long positions in the front month contracts of the products concerned. Reporting limits will be valid from **May 29, 2009 to June 3, 2009, close of trading**. Exceeding reporting limits will cause the Eurex Exchanges to request information from the exchange participant. Position limits will be valid from **June 4, 2009, start of trading**, until maturity of the June contract on **June 8, 2009**. Long positions in June 2009 contracts must therefore be within the prescribed limits at start of trading on **June 4, 2009**.

The limits will 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
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

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

Management Board:
Thomas Book, Thomas Lenz,
Michael Peters, Andreas Preuß,
Peter Reitz, Jürg Spillmann
ARBN: 101 013 361