

clear to trade



eurex clearing circular 108/17

Date: 26 October 2017
Recipients: All Clearing Members, Non-Clearing Members, Basic Clearing Members, FCM Clients and Registered Customers of Eurex Clearing AG
Authorized by: Heike Eckert

FX Futures contracts and FX Options contracts:
Amendment of last trading day and final settlement day

Related Eurex circular: 115/17

Contact: Your Key Account Manager Clearing or clearing.services-admission@eurexclearing.com

Content may be most important for:

➡ All departments

Attachment:

Updated sections of the Clearing Conditions of Eurex Clearing AG (Transactions at Eurex Deutschland and Eurex Zürich)

In conjunction with the decision taken by the Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG to amend the last trading day and final settlement day for FX Futures contracts and FX Options contracts, Eurex Clearing will amend the Clearing Condition for these products as well.

The Executive Board of Eurex Clearing took the following decision effective **20 November 2017**:

- Amendment of the last trading day and final settlement day for FX Futures contracts and FX Options contracts

The last trading day and the final settlement day for FX Futures contracts and FX Options contracts will be amended from the third Wednesday of the month, in which the term of the respective FX contract expires, to the second Exchange day preceding the third Wednesday of the month in which the term of the respective FX contract expires.

Please refer to the attachment for the updated sections of the Clearing Conditions of Eurex Clearing AG (Transactions at Eurex Deutschland and Eurex Zürich). Information on trading-related changes following the amendment of the last trading day and final settlement day for aforementioned products as well as the amendments of the relevant Rules and Regulations of Eurex Deutschland and Eurex Zürich can be retrieved from Eurex circular 115/17.



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Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht
Frankfurt/Main

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland and Eurex Zürich

(Eurex Exchanges)

As of 20.11.2017

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 2 Clearing of Futures Contracts

[...]

[...]

2.1.2 Daily Settlement Price

[...]

(4) Number 2.1.1 apply *mutatis mutandis* with respect to all payments pursuant to this Number 2.1.2.

(5) Reference times

The scheduled reference times for the determination of the daily settlement prices for the respective Contracts are set out in the table below:

Contract	Reference Time (CET)
All other Index Dividend Futures	17:30
All other Index-Futures	17:30
CECE® EUR-Futures	17:10
Commodity Index Futures	17:30
CONF-Futures	17:00
ETC Futures	17:30
Eurex -KOSPI-Daily Futures Contracts	17:30
Fixed Income Futures (denominated in Euro)	17:15
Bond Index Futures	17:15

Contract	Reference Time (CET)
Futures Contracts with assigned group ID BR01, CA01, CA02, US01 or US02	17:45
FX Futures	17:30 (15:00 on every expiry day of a series / third Wednesday of the expiry month for the expiring contract)
FX Rolling Spot Futures	17:00
LDX IRS Constant Maturity Futures	18:00
Index Dividend Futures	17:30
Money Market Futures (FEO1 AND FEU3)	17:15
FLIC	18:00
RDX [®] EUR Futures, RDX [®] USD Futures	16:30
SMI [®] Index Dividend Futures	17:20
SMI [®] -Futures, SLI [®] Futures	17:20
SMIM [®] Futures	17:20
Variance futures	17:50
VSTOXX [®] Futures	17:30
TA-35 Futures	16:35
Interest Rate Swap Futures Contracts	17:15
Index Total Return Futures Contracts	17:30

[...]

[...]
