# Eurex Circular 069/18

## Money market derivatives: Amendments to the contract specifications for EONIA Future (FEO1) and EUR Secured Funding Future (FLIC)

### Summary

As the European Central Bank (ECB) published its indicative calendar for the reserve maintenance periods in 2019, the Management Board of Eurex Deutschland decided, effective as of **31 October 2018**, to amend Number 1.1.3 Paragraph (4) of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland (Contract Specifications) in order to make additional futures contracts in EONIA Futures (FEO1) and EUR Secured Funding Futures (FLIC) available for trading to Trading Participants subject to the provisions in Number 1.1.3 Paragraphs (2) and (3) of the Contract Specifications.

This circular lists the additional contracts, which will be made available for trading in the future subject to the provisions in the Contract Specifications.

Please refer to the attachment for the amended sections of the Contract Specifications.

**Attachment:**

- Updated sections of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

**Date:** 20 September 2018

**Recipients:**
All Trading Participants of Eurex Deutschland and Vendors

**Authorized by:**
Michael Peters

**Target groups:**

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

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As the European Central Bank (ECB) published its indicative calendar for the reserve maintenance periods in 2019, the Management Board of Eurex Deutschland decided, effective as of 31 October 2018, to amend Number 1.1.3 Paragraph (4) of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland (Contract Specifications) in order to make additional futures contracts in EONIA Futures (FEO1) and EUR Secured Funding Futures (FLIC) available for trading to Trading Participants subject to the provisions in Number 1.1.3 Paragraphs (2) and (3) of the Contract Specifications.

The table below lists the additional contracts, which will be made available for trading at Eurex Deutschland:

| First Reference Rate Observation Date | Futures Expiration Date, Last Reference Rate Observation Date | Duration of Period (Number of Days) | Expiration Month in the Eurex System |
|---|---|---|---|
| 30-Jan-19 | 12-Mar-19 | 42 | Mar-19 |
| 13-Mar-19 | 16-Apr-19 | 35 | Apr-19 |
| 17-Apr-19 | 11-Jun-19 | 56 | Jun-19 |
| 12-Jun-19 | 30-Jul-19 | 49 | Jul-19 |
| 31-Jul-19 | 17-Sep-19 | 49 | Sep-19 |
| 18-Sep-19 | 29-Oct-19 | 42 | Oct-19 |
| 30-Oct-19 | 17-Dec-19 | 49 | Dec-19 |
| 18-Dec-19 | 28-Jan-20 | 42 | Jan-20 |

If you have any questions or need further information please contact Jenny Ivleva at tel. +44 207 8 62-70 98 or via e-mail to Jenny.Ivleva@deutsche-boerse.com.

20 September 2018

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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# Part 1 Contract Specifications for Futures Contracts

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## Subpart 1.1 Contract Specifications for Money Market Futures Contracts

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### 1.1.3 Term

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(4) These are the periods of time determined by Eurex Deutschland with regard to EUR Secured Funding Futures and EONIA Futures (it is possible that there are periods included in this list which pursuant to Subsection 1.1.3 Paragraph (2) and Paragraph (3) are not yet or no longer available):

| First Reference Rate Observation Date | Futures Expiration Date, Last Reference Rate Observation Date | Duration of Period (Number of Days) | Expiration Month in the Eurex System |
|---|---|---|---|
| ~~10-Dec-14~~ | ~~27-Jan-15~~ | ~~49~~ | ~~Jan-15~~ |
| ~~28-Jan-15~~ | ~~10-Mar-15~~ | ~~42~~ | ~~Mar-15~~ |
| ~~11-Mar-15~~ | ~~21-Apr-15~~ | ~~42~~ | ~~Apr-15~~ |
| ~~22-Apr-15~~ | ~~09-Jun-15~~ | ~~49~~ | ~~Jun-15~~ |
| ~~10-Jun-15~~ | ~~21-Jul-15~~ | ~~42~~ | ~~Jul-15~~ |
| ~~22-Jul-15~~ | ~~08-Sep-15~~ | ~~49~~ | ~~Sep-15~~ |
| ~~09-Sep-15~~ | ~~27-Oct-15~~ | ~~49~~ | ~~Oct-15~~ |
| ~~28-Oct-15~~ | ~~08-Dec-15~~ | ~~42~~ | ~~Dec-15~~ |
| ~~09-Dec-15~~ | ~~26-Jan-16~~ | ~~49~~ | ~~Jan-16~~ |
| ~~27-Jan-16~~ | ~~15-Mar-16~~ | ~~49~~ | ~~Mar-16~~ |
| ~~16-Mar-16~~ | ~~26-Apr-16~~ | ~~42~~ | ~~Apr-16~~ |
| ~~27-Apr-16~~ | ~~07-Jun-16~~ | ~~42~~ | ~~Jun-16~~ |
| ~~08-Jun-16~~ | ~~26-Jul-16~~ | ~~49~~ | ~~Jul-16~~ |

| First Reference Rate Observation Date | Futures Expiration Date, Last Reference Rate Observation Date | Duration of Period (Number of Days) | Expiration Month in the Eurex System |
|---|---|---|---|
| ~~27-Jul-16~~ | ~~13-Sep-16~~ | ~~49~~ | ~~Sep-16~~ |
| ~~14-Sep-16~~ | ~~25-Oct-16~~ | ~~42~~ | ~~Oct-16~~ |
| ~~26-Oct-16~~ | ~~13-Dec-16~~ | ~~49~~ | ~~Dec-16~~ |
| ~~14-Dec-16~~ | ~~24-Jan-17~~ | ~~42~~ | ~~Jan-17~~ |
| ~~25-Jan-17~~ | ~~14-Mar-17~~ | ~~49~~ | ~~Mar-17~~ |
| ~~15-Mar-17~~ | ~~02-May-17~~ | ~~49~~ | ~~May-17~~ |
| ~~03-May-17~~ | ~~13-Jun-17~~ | ~~42~~ | ~~Jun-17~~ |
| ~~14-Jun-17~~ | ~~25-Jul-17~~ | ~~42~~ | ~~Jul-17~~ |
| ~~26-Jul-17~~ | ~~12-Sep-17~~ | ~~49~~ | ~~Sep-17~~ |
| ~~13-Sep-17~~ | ~~31-Oct-17~~ | ~~49~~ | ~~Oct-17~~ |
| ~~01-Nov-17~~ | ~~19-Dec-17~~ | ~~49~~ | ~~Dec-17~~ |
| ~~20-Dec-17~~ | ~~30-Jan-18~~ | ~~42~~ | ~~Jan-18~~ |
| ~~31-Jan-18~~ | ~~13-Mar-18~~ | ~~42~~ | ~~Mar-18~~ |
| ~~14-Mar-18~~ | ~~02-May-18~~ | ~~50~~ | ~~May-18~~ |
| ~~03-May-18~~ | ~~19-Jun-18~~ | ~~48~~ | ~~Jun-18~~ |
| ~~20-Jun-18~~ | ~~31-Jul-18~~ | ~~42~~ | ~~Jul-18~~ |
| ~~01-Aug-18~~ | ~~18-Sep-18~~ | ~~49~~ | ~~Sep-18~~ |
| ~~19-Sep-18~~ | ~~30-Oct-18~~ | ~~42~~ | ~~Oct-18~~ |
| 31-Oct-18 | 18-Dec-18 | 49 | Dec-18 |
| 19-Dec-18 | 29-Jan-19 | 42 | Jan-19 |
| 30-Jan-19 | 12-Mar-19 | 42 | Mar-19 |
| 13-Mar-19 | 16-Apr-19 | 35 | Apr-19 |
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