X-pand into the Future

eurex circular 056/16

Date: 19 May 2016
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

Options on three-month EURIBOR Futures: Amendment of Annex C to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich for options on three-month EURIBOR Futures

Related Eurex circular: 148/15

Contact: Frank Odendall, T +44-20-7 8 62-72 73, frank.odendall@eurexchange.com

Content may be most important for:	**Attachment:**
➲ All departments	Amended sections of Annex C to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

The Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG decided to amend Annex C to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich with respect to options on three-month EURIBOR Futures effective **24 May 2016**.

The amendment complements the introduction of a Friday expiration cycle for EURIBOR options and for one-year to four-year EURIBOR Mid-Curve options, which had been announced in Eurex circular 148/15.

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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Annex C in relation to Contract Specifications:

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Trading Hours Options Contracts

Options Contracts on Money Market Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	TES Block Trading	Last Trading Day		
Options contracts on							Trading until	Exercise until
Three-Month EURIBOR-Futures	OEU3	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:00	Quarterly expiries	11:00	11:45
						Non-Quarterly expiries	17:15	18:00
EURIBOR Mid-Curve options	OEM1-4 (except OEM1 Jun16)	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:00		17:15	18:00
	OEM1 Jun16	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:00		11:00	11:45

All times CET

Options Contracts on Interest Rate Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	TES Block Trading	Last Trading Day	
Options contracts on						Trading until	Exercise until
Euro-Bobl-Futures	OGBM	07:30-08:00	08:00-17:15	17:15-18:00	08:00-18:00	17:15	18:00
Euro-Bund-Futures	OGBL	07:30-08:00	08:00-17:15	17:15-18:00	08:00-18:00	17:15	18:00
Euro-Schatz Futures	OGBS	07:30-08:00	08:00-17:15	17:15-18:00	08:00-18:00	17:15	18:00

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	TES Block Trading	Last Trading Day	
Options contracts on						Trading until	Exercise until
Euro-OAT Futures	OOAT	07:30-08:00	08:00-17:15	17:15-18:00	08:00-18:00	17:15	18:00

On the last trading day of the respective expiry of an option series, the trading for all option series ends at 17:15.

All times CET

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