X-pand into the Future

eurex circular 109/11

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Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors
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Three-Month EURIBOR-Futures: Extension of Maturities from three to five Years

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

The Management Boards of the Eurex Exchanges decided to extend the maturity of Three-Month EURIBOR-Futures from three to five years.

In the future, twenty instead of twelve quarterly months from the cycle March, June, September and December will be available. The changes will come into effect on **May 25, 2011**.

For the modified contract specifications, please refer to the attachment.

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MODIFICATIONS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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1. Part: Contract Specifications for Futures Contracts

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1.1 Subpart Contract Specifications for Money Market Futures Contracts

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1.1.1 Subject Matter of Contract

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1.1.2 Obligation for Performance

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1.1.3 Term

(1) For Three-Month EURIBOR Futures, terms expiring on the final settlement day (subsection 1.1.4 paragraph (1)) of the ~~twelve~~ twenty succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges.

(2) For One Month EONIA Futures, terms expiring on the final settlement day (subsection 1.1.4 paragraph (2)) of the current calendar month and the eleven succeeding calendar months are available for trading at the Eurex Exchanges.

1.1.4 Last Trading Day, Final Settlement Day, Close of Trading

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