X-pand into the Future

eurex circular 265/11

Date: October 28, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

One-Year Mid-Curve Options on Three-Month EURIBOR Futures: Change of Product Group

Related Eurex Circular: 108/11

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Content may be most important for:

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

Attachments:
none

Summary:

As of **November 14, 2011**, the product group for One-Year Mid-Curve Options on Three-Month EURIBOR Futures will be changed from XNEHME to **XFEHME**, reflecting that as of this date the above-mentioned mid-curve options contracts will also be available for trading through direct access from within the United States in the Eurex® trading system.

One-Year Mid-Curve Options on Three-Month EURIBOR Futures: Change of Product Group

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The product group of the One-Year Mid-Curve Options on Three-Month EURIBOR Futures comprises the following Eurex product codes:

OEUH: March Mid-Curve options (ISIN: DE000A1KQJX4)
OEUM: June Mid-Curve options (ISIN: DE000A1KQJY2)
OEUU: September Mid-Curve options (ISIN: DE000A1KQJZ9)
OEUZ: December Mid-Curve options (ISIN: DE000A1KQJ02)

For further information on One-Year Mid-Curve Options on Three-Month EURIBOR Futures, please refer to Eurex circular 108/11.

For further information on the assignment of products and product groups, please refer to Eurex circular 232/07, section 1.6.

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