X-pand into the Future

eurex circular 037/16

Date: 16 March 2016
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

Money market derivatives: Extension of expirations in Three-Month EURIBOR Futures (FEU3) and adjustment of contract specifications

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

Effective **18 March 2016**, the Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG decided to adjust the contract specifications for Three-Month EURIBOR Futures (FEU3).

On 18 March 2016, a total of further eight expirations will be introduced in Three-Month EURIBOR Futures (FEU3), four of which are monthly expirations and another four are quarterly expirations.

Consequently, for Three-Month EURIBOR Futures contracts, expirations of the next six successive months and the succeeding quarter-end months (March, June, September, December) up to a maximum term of 72 months will be available for trading at Eurex Exchange.

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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1. Part: Contract Specifications for Futures Contracts

1.1 Subpart: Contract Specifications for Money Market Futures Contracts

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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 next six successive months and the ~~twenty~~ succeeding quarter-end months (March, June, September, December) up to a maximum term of 72 months are available for trading at the Eurex Exchanges.

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