



eurex circular 120/15

Date: 3 July 2015
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc



High priority

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

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Content may be most important for:

☞ All departments

Attachment:

Amended sections of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

On 22 June 2015, the European Central Bank (ECB) published its indicative calendar for the reserve maintenance periods in 2016.

As a result, the Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG decided, effective as of **21 July 2015**, to amend subsection 1.1.3 paragraph (4) of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich (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 subsection 1.1.3 paragraph (2) and paragraph (3).

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.



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

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-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
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

The updated Contract Specifications will be published on 21 July 2015 on the Eurex website www.eurexchange.com under the link:

Resources > Rules and Regulations > Contract specifications

If you have any questions or require further information, please contact Maesa Beany, tel. +44 207 8 62-72 35, e-mail: maesa.beany@eurexchange.com or Frank Odendall, tel. +65 65 97-30 63, e-mail: frank.odendall@eurexchange.com.

3 July 2015

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

**1. Part:
Contract Specifications for Futures Contracts**

**1.1 Subpart:
Contract Specifications for Money Market Futures Contracts**

[...]

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 twenty succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges.
- (2) For EONIA Futures, at a maximum, terms expiring on the final settlement day (subsection 1.1.4 paragraph (2)) of the current period of time determined by the Eurex Exchanges and the four succeeding periods of time determined by the Eurex Exchanges as set out in subsection 1.1.3 paragraph (4), are available for trading at the Eurex Exchanges.
- (3) For EUR Secured Funding Futures, at a maximum, terms expiring on the final settlement day (subsection 1.1.4 paragraph (3)) of the current period of time determined by the Eurex Exchanges and the four succeeding periods of time determined by the Eurex Exchanges as set out in subsection 1.1.3 paragraph (4), are available for trading at the Eurex Exchanges.
- (4) These are the periods of time determined by the Eurex Exchanges 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):

**Contract Specifications for Futures Contracts and
Options Contracts at Eurex Deutschland and Eurex Zürich**

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
<u>27-Jan-16</u>	<u>15-Mar-16</u>	<u>49</u>	<u>Mar-16</u>
<u>16-Mar-16</u>	<u>26-Apr-16</u>	<u>42</u>	<u>Apr-16</u>
<u>27-Apr-16</u>	<u>07-Jun-16</u>	<u>42</u>	<u>Jun-16</u>
<u>08-Jun-16</u>	<u>26-Jul-16</u>	<u>49</u>	<u>Jul-16</u>
<u>27-Jul-16</u>	<u>13-Sep-16</u>	<u>49</u>	<u>Sep-16</u>
<u>14-Sep-16</u>	<u>25-Oct-16</u>	<u>42</u>	<u>Oct-16</u>
<u>26-Oct-16</u>	<u>13-Dec-16</u>	<u>49</u>	<u>Dec-16</u>
<u>14-Dec-16</u>	<u>24-Jan-17</u>	<u>42</u>	<u>Jan-17</u>

[...]
