

LIFFE NOTICE NO. 3851

Issue Date: 6 August 2014

Effective Date: 6 August 2014

ONE MONTH EURO OVERNIGHT INDEX AVERAGE (EONIA) INDEXED FUTURES CONTRACT (EXCHANGE CONTRACT NO. 59)

SUSPENSION OF CERTAIN DELIVERY MONTHS: FEBRUARY 2015 AND ONWARDS

Executive Summary

This Notice inform Members of the immediate suspension of certain delivery months of the One Month Euro Overnight Index Average (EONIA) Indexed Futures Contract (the "Contract").

1. The ECB Governing Council has decided to reduce the number of dedicated monetary policy meetings to every six weeks instead of monthly, effective from January 2015. Consequently, the ECB maintenance periods have also changed to be six weeks in duration from January 2015 onwards.
2. In light of this change to the maintenance periods, the Exchange has decided to suspend, with immediate effect, the February 2015 and onwards delivery months in the Contract pending a review of the full legal Contract Specification.

For further information in relation to this Notice, Members should contact:

Fixed Income Product Development

+44 (0)207 429 4640

rates@nyx.com