X-pand into the Future

eurex circular 135/16

Date: 21 December 2016
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Michael Peters

⚠ **Action required**

Reduction of strike price intervals of equity options with weekly expirations

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

Effective **21 December 2016**, the Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG decided to reduce the strike price intervals of equity options with weekly expirations with the Group IDs BE13, DE13, FR13 and NL13.

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[…]

2.6.7 Exercise Prices

[…]

(7) Options series of options contracts on stocks with group DE13 assigned in Annex B may generally have the following exercise prices:

Exercise Prices (EP) in EUR	Exercise Price Intervals in EUR, CHF or USD
EP ≤ 2.00	0.02
2.00 < EP ≤ 4.00	0.05
4.00 < EP ≤ 8.00	0.10
8.00 < EP ≤ 20.00	0.20
20.00 < EP ≤ 52.00	0.50
52.00 < EP ≤ 100.00	1.00
100.00 < EP ≤ 200.00	2.00
200.00 < EP ≤ 400.00	5.00
400.00 < EP	10.00

(8) Options series of options contracts on stocks with group BE13, FR13 and NL13 assigned in Annex B may generally have the following exercise prices:

Exercise Prices (EP) in EUR	Exercise Price Intervals in EUR, CHF or USD
EP ≤ 5.00	0.05
5.00 < EP ≤ 10.00	0.10
10.00 < EP ≤ 25.00	0.20
25.00 < EP ≤ 50.00	0.50
50.00 < EP ≤ 100.00	1.00
100.00 < EP ≤ 200.00	2.00
200.00 < EP ≤ 400.00	5.00
400.00 < EP	10.00

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