X-pand into the Future

eurex circular 016/17

Date: 21 February 2017
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

FX Futures: Amendments to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Related Eurex Circulars: 087/16, 004/17

Related Eurex Clearing Circular: 118/16

Contact: Group Client Key Account Management Trading

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

Summary:

This Eurex circular relates to the trading and clearing hour extension for FX Futures and refers to Eurex circulars 087/16 and 004/17 and to Eurex Clearing circular 118/16. It provides information on additional related amendments to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich (Contract Specifications).

Next to the amendments to the Contract Specifications, which are necessary for the introduction of the 23h trading and clearing model and were published in Eurex circular 004/17, additional amendments are necessary. The additional amendments are due to changes made in the meantime (extension of the offered currency pairs) and are necessary to cover all FX futures contracts, which are now tradable.

The amendments will come into effect as of **27 February 2017**.

If you have any questions or require further information, please contact Group Client Key Account Management Trading.

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FX Futures: Amendments to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

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The extended trading hours for further FX Futures contracts, as shown in the Contract Specifications, will be hereby disclosed and are now covering all tradable FX Futures contracts as follows:

Product	Product ID	Pre-Trading Period*	Continuous Trading**	Post-Trading Full-Period	TES Block Trading	Last Trading Day	
						Trading until	
Sterling - Swiss Franc Futures	FCPF	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
Sterling - US Dollar Futures	FCPU	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
Euro - Sterling Futures	FCEP	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
Euro - Swiss Franc Futures	FCEF	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
Euro - US Dollar Futures	FCEU	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
US Dollar - Swiss Franc Futures	FCUF	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
Australian Dollar - U.S. Dollar Futures	FCAU	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
Australian Dollar - Japanese Yen Futures	FCAY	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
Euro - Australian Dollar Futures	FCEA	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
Euro - Japanese Yen Futures	FCEY	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
U.S. Dollar - Japanese Yen Futures	FCUY	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	
New Zealand Dollar - U.S. Dollar Futures	FCNU	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	15:00	

*On first trading day after weekend or public holiday, the Pre-Trading period starts at 00:25 CET.
**On first trading day after weekend or public holiday, the Continuous Trading period starts at 00:30 CET.

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21 February 2017

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[…]

Annex C in relation to Contract Specifications:

[…]

FX Futures Contracts

Product	Product-ID	Pre-Trading-Period[1]	Continuous Trading[2]	Post-Trading Full-Period	TES Block Trading	Last Trading Day	
						Trading until	
Australian Dollar - U.S. Dollar Futures	FCAU	23:55-00:00~~07:30–08:00~~	00:00-23:00~~08:00–22:00~~	23:00-23:05~~22:00–22:30~~	00:00-23:00~~08:00–22:00~~	15:00	
Australian Dollar - Japanese Yen Futures	FCAY	23:55-00:00~~07:30–08:00~~	00:00-23:00~~08:00–22:00~~	23:00-23:05~~22:00–22:30~~	00:00-23:00~~08:00–22:00~~	15:00	
Euro - Australian Dollar Futures	FCEA	23:55-00:00~~07:30–08:00~~	00:00-23:00~~08:00–22:00~~	23:00-23:05~~22:00–22:30~~	00:00-23:00~~08:00–22:00~~	15:00	
Euro - Japanese Yen Futures	FCEY	23:55-00:00~~07:30–08:00~~	00:00-23:00~~08:00–22:00~~	23:00-23:05~~22:00–22:30~~	00:00-23:00~~08:00–22:00~~	15:00	
U.S. Dollar - Japanese Yen Futures	FCUY	23:55-00:00~~07:30–08:00~~	00:00-23:00~~08:00–22:00~~	23:00-23:05~~22:00–22:30~~	00:00-23:00~~08:00–22:00~~	15:00	
New Zealand Dollar - U.S. Dollar Futures	FCNU	23:55-00:00~~07:30–08:00~~	00:00-23:00~~08:00–22:00~~	23:00-23:05~~22:00–22:30~~	00:00-23:00~~08:00–22:00~~	15:00	

On an expiry day of a series (third Wednesday of the expiry month) the Continuous Trading will end for the expiring front month contract at 15:00 and the TES Block Trading for the expiring front month contract will end at 15:00 Uhr.

All times in CET.

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[1] On first trading day after weekend or holiday the Pre-Trading period starts at 00:25 CET

[2] On first trading day after weekend or holiday the Continious Trading period starts at 00:30 CET