

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Eurex14e, as of 02.07.2018

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Part 2 Contract Specifications for Options Contracts

[...]

Subpart 2.12 Contract Specifications for FX Options Contracts

This subpart contains contract specifications for options contracts on currencies (Foreign Exchange), which are hereinafter referred to as "FX Options Contracts".

[...]

2.12.4 Term

(1) For FX Options Contracts, terms expiring on the final settlement day (as defined in Subsection 2.12.5 Paragraph 1) of the next three months, the next three quarter expiration months (March, June, September, December) and the next four half year expiration months (June, December) are available for trading at Eurex Deutschland.

(2) After the expiry of FX Options Contracts according to Paragraph 1, the introduction of subsequent contracts shall be on the second exchange day after the last trading day of the respective expiry month.

[...]

[...]

Annex C in relation to Contract Specifications:

[...]

Trading Hours for Options Contracts

[...]

FX Options Contracts

Product	Product ID	Pre-Trading Period*	Continuous Trading*	Post-Trading Period Until	Off-book Trading Period*	Off-book Post-Trading Period until	Last Trading Day	
							Trading Until	Exercise until
Sterling - Swiss Franc Options	OCPF	<u>2307:55</u> 30- 08:00	008:00- <u>2319:30</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
Sterling - US Dollar Options	OCPU	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
Euro - Sterling Options	OCEP	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
Euro - Swiss Franc Options	OCEF	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>203:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
Euro - US Dollar Options	OCEU	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
US Dollar - Swiss Franc Options	OCUF	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
Australian Dollar - US Dollar Options	OCAU	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
Australian Dollar - Japanese Yen Options	OCAJ	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
Euro - Australian Dollar Options	OCEA	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
Euro - Japanese Yen Options	OCEY	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
US Dollar - Japanese Yen Options	OCUJ	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00
New Zealand Dollar - US Dollar Options	OCNU	<u>2307:55</u> 30- 008:00	008:00- <u>2319:03</u> 0	<u>230:30</u> 5	008:00- <u>230</u> :00	<u>230:04</u> 5	15:00	16:00

On an expiry day of a series (second exchange day immediately preceding the third Wednesday of the expiry month) the Continuous Trading and the off-book trading will end for the expiring contract at 15:00.

All times CET or CEST

* On the first trading day after a weekend and on the first trading day after a holiday, the Pre-Trading Period starts at 00:25 and Continuous Trading at 00:30. The Off-Book-Trading Period on such days starts at 00:30.

[...]
