Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Eurex14e

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

The following Futures and Options Contracts admitted for trading at Eurex Deutschland may be entered using Eurex EnLight (Section 4.5 of the Conditions for Trading at Eurex Deutschland) or the Eurex T7 Entry Service (Section 4.4 of the Conditions for Trading at Eurex Deutschland) for the trade types specified below. Portfolio Compression Trades (Section 4.7 of the Conditions for Trading at Eurex Deutschland) may be entered exclusively according to the following Section 3.2.8.

[...]

3.2.7 Basket Trades of Equity Total Return Futures Contracts

[...]

3.2.8 Portfolio Compression Trades

Subject of a Portfolio Compression Trade may be the following contracts:

Euro STOXX® 50 Options (OESX)

Portfolio Compression Trades may only be entered as proprietary trading and must be marked accordingly. Portfolio Compression Trades may not be entered as customer business.

In deviation to the Off-Book trading period specified in Annex C, the Off-Book trading hours for Portfolio Compression Trades shall be between 9:00 CET and 14:00 CET. Portfolio Compression Trades may only be entered and released within this period.

[...]
