Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Eurex14e
As of 01.11.2021
Page 1

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

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**

[...]

## 3.2.1 Block trades

[...]

| Product                                     | Minimum number of contracts traded        |                 |  |
|---|---|-----------------|--|
| Standard                                    | Additional<br>contract<br>versions<br>Y/N | TES             | Eurex<br>EnLight<br>and QTPIP<br>entered<br>Trans-<br>actions* |
| []  |   |                 |  |
| Options on Currency Futures                 |   |                 |  |
| Option Contracts on GBP/CHF Futures (PFCO)  | N   | 1 <del>00</del> | <u>1</u> 50  |
| Option Contracts on GBP/USD Futures) (PUCO) | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on EUR/GBP Futures (EPCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on EUR/CHF Futures (EFCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on EUR/USD Futures (EUCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on USD/CHF Futures (UFCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on AUD/USD Futures (AUCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on AUD/JPY Futures (AYCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on EUR/AUD Futures (EACO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on USD/JPY Futures (UYCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on NZD/USD Futures (NUCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| Option Contracts on EUR/JPY Futures (EYCO)  | N   | <u>1</u> 100    | <u>1</u> 50  |
| []  |   |                 |  |

| Contract Specifications for Futures Contracts | Eurex14e         |  |  |
|---|------------------|--|--|
| and Options Contracts at Eurex Deutschland    | As of 01.11.2021 |  |  |
|   | Page 2           |  |  |

| Product                                       | Minimum number of contracts traded        |     |  |
|---|---|-----|--|
| Standard                                      | Additional<br>contract<br>versions<br>Y/N | TES | Eurex<br>EnLight<br>and QTPIP<br>entered<br>Trans-<br>actions* |
| Currency Derivatives Futures                  |   |     |  |
| []  |   |     |  |
| New Zealand Dollar - US Dollar Futures (RSNU) | N   | 1   | 1  |
| Eurex-Daily USD/KRW Futures Contracts (FCUW)  | <u>N</u>                                  | 1   | <u>N / A</u>   |

This applies to transactions entered by QTPIP according to Section 4.6 (3) of the Conditions for Trading at Eurex Deutschland. The provisions for TES apply for transactions entered by STPIP according to Section 4.6 (2) of the Conditions for Trading at Eurex Deutschland.

[...]

## **Annex C in relation to Contract Specifications:**

[...]

## **FX Futures Contracts**

| Product | Product<br>ID | Pre-<br>Trading<br>Period | Continuous<br>Trading | Post-<br>Trading Full<br>Period | Off-book<br>Trading<br>Period | Off-book<br>Post-<br>Trading Full<br>Period | Last<br>Trading<br>Day |
|---------|---------------|---------------------------|-----------------------|---------------------------------|-------------------------------|---|------------------------|
|         |               |                           |                       |                                 |                               |   | Trading<br>Until       |
| []      |               |                           |                       |                                 |                               |   |                        |

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 3:00 p.m.

All times CET, unless specified otherwise:

ET refers to the time prevailing in New York, USA (i.e. Eastern Standard Time, Eastern Daylight Savings Time)

## Eurex Daily USD/KRW Futures Contracts on KRX US Dollar Futures of the Korea Exchange (KRX)

| Product                               | Product ID  | Times | Pre-<br>Trading<br>Period     | Continuous<br>Trading | Post-<br>Trading<br>Period<br>Until | Off-book<br>Trading<br>Period | Off-<br>book<br>Post-<br>Trading<br>Period<br>until | <u>Last</u><br><u>Trading Day</u> |
|---------------------------------------|-------------|-------|-------------------------------|-----------------------|-------------------------------------|-------------------------------|---|-----------------------------------|
|                                       |             |       |                               |                       |                                     |                               |   | Trading until                     |
| Eurex-Daily USD/KRW Futures Contracts | <u>FCUW</u> | CET   | <u>09:30-</u><br><u>10:00</u> | 10:00-21:00           | 24.20                               | 10:00-21:00                   | <u>21:15</u>  | 21:00                             |
|                                       |             | CEST  | 10:30-<br>11:00               | 11:00-21:00           | <u>21:30</u>                        | 11:00-21:00                   |   | <u>21:00</u>                      |

CEST = Central European Summer Time

| Eurex14e         |  |  |
|------------------|--|--|
| As of 01.11.2021 |  |  |
| Page 3           |  |  |
|                  |  |  |

[...]

# Annex I in relation to Part 5 of the Contract Specifications

| Product Scope                         | Waiting period  |
|---------------------------------------|-----------------|
| []                                    |                 |
| FX-Options on FX Future Contracts     |                 |
| All FX Options on FX Future Contracts | 8 milliseconds  |
| FX Future Contracts*                  |                 |
| All-FX Futures Contracts              | 38 milliseconds |
| FX Rolling Spot Futures Contracts     | 8 milliseconds  |

<sup>\*</sup> The Eurex Daily USD/KRW Future contract has no waiting period.

\*\*\*\*\*\*\*