

## Contract Specifications FX-Futures:

### Product Range, Contract Size, Minimum (price change) Tick Size and Tick Value:

Eurex US FX Futures	Eurex-US Quotation Floating Currency	Base Currency	Future Quotation	Currency	Contract Size	Minimum Tick Size outright	calendar spread	Currency	Tick value outright*
USD - EUR Future	USD	EUR	USD/EUR	EUR	250.000	USD/EUR 0,0001	0,00002	USD	25
USD - AUD Future	USD	AUD	USD/AUD	AUD	250.000	USD/AUD 0,0001	0,00002	USD	25
USD - GBP Future	USD	GBP	USD/GBP	GBP	250.000	USD/GBP 0,00005	0,00002	USD	12,5
JPY - USD Future	JPY	USD	JPY/USD	USD	250.000	JPY/USD 0,01	0,002	JPY	2500
CHF - USD Future	CHF	USD	CHF/USD	USD	250.000	CHF/USD 0,0001	0,00002	CHF	25
CAD - USD Future	CAD	USD	CAD/USD	USD	250.000	CAD/USD 0,0001	0,00002	CAD	25
CHF - EUR Future	CHF	EUR	CHF/EUR	EUR	250.000	CHF/EUR 0,0001	0,00002	CHF	25
JPY - EUR Future	JPY	EUR	JPY/EUR	EUR	250.000	JPY/EUR 0,01	0,002	JPY	2500
JPY - GBP Future	JPY	GBP	JPY/GBP	GBP	250.000	JPY/GBP 0,01	0,002	JPY	2500
GBP - EUR Future	GBP	EUR	GBP/EUR	EUR	250.000	GBP/EUR 0,00005	0,00002	GBP	12,5

\*\*Tick Value = Tick Size x Contract Size

### Settlement:

Physical delivery. The settlement will take place through the CLS system whereas The Clearing Corp will maintain an account at a CLS Settlement Bank and the clearing member must ensure to maintain a direct or indirect (through correspondent banks) account at a CLS settlement bank.

### Delivery Day:

Two exchange trading days after the last trading day, except for CAD-USD Future.  
One exchange trading day after the last trading day for CAD-USD Future.

### Minimum Price Change (See table):

By using the price step table it is possible to define the minimum Tick Size for outright contracts and integrated calendar spreads as listed in the table above.

The 'technical' minimum tick size in the system will therefore be 0,00001 (equal to 2,5 of the corresponding FX Future contract floating currency). The minimum tick size for JPY related FX Futures is 0,001 (equal to 250 JPY).

### Last Trading Day:

The second business day immediately preceding the third Wednesday of the contract month (usually Monday), except for futures on CAD.

For futures on Canadian Dollar, the business day immediately preceding the third Wednesday of the contract month (usually Tuesday).

Trading ceases at 9.16 a.m. CT (Chicago Time).

### Daily Settlement Price:

The Volume weighted average of last 5 Trades (not older than 15 minutes). Or if this average price does not reasonably reflect actual market conditions, then Eurex US will establish the official daily settlement price. Eurex US establishes the Daily Settlement Price at 2.00 p.m. CT.<sup>1</sup>

### Final Settlement Price:

The Volume weighted average of a minimum of last 10 Trades (not older than 30 minutes). If the number of trades necessary to be averaged during the last minute of trading exceed ten trades all such trades will be considered. Or if this average price does not reasonably reflect actual market conditions, then Eurex US will establish the official Final Settlement Price. Eurex US establishes the Final Settlement Price at 9.16 a.m. CT on the last trading day.

### Contract Months:

Four successive quarterly months within the cycle March, June, September and December.

### Trading Hours:

5:15 p.m. CT until 4:00 p.m. CT (Sunday – Friday)

Trading on the last trading day ceases at 9.16 a.m. CT.

<sup>1</sup> The daily settlement process will be in line with the rules and regulations of Eurex US. However, operationally the daily settlement will be conducted by using the current spot rates (volume weighted average of a specific number of trades) delivered by the data vendor Bloomberg.