

A. Overview of new Options on FX Futures

Product name	Product ID	Product ISIN	Underlying Future ISIN	Underlying Future ID
Option on EUR/USD Future *	EUCO	DE000A26RZC7	DE000A1N53R4	FCEU
Option on EUR/CHF Future	EFCO	DE000A26RZH6	DE000A1N53S2	FCEF
Option on EUR/GBP Future	EPCO	DE000A26RZN4	DE000A1N53T0	FCEP
Option on EUR/JPY Future	EYCO	DE000A26RZT1	DE000A160WX8	FCEY
Option on EUR/AUD Future	EACO	DE000A26RZY1	DE000A160WW0	FCEA
Option on GBP/USD Future	PUCO	DE000A26R0P8	DE000A1N53U8	FCPU
Option on GBP/CHF Future	PFCO	DE000A26R0J1	DE000A1N53V6	FCPF
Option on AUD/USD Future	AUCO	DE000A26RZ34	DE000A160WU4	FCAU
Option on NZD/USD Future	NUCO	DE000A26R0D4	DE000A163T81	FCNU
Option on AUD/JPY Future *	AYCO	DE000A26RZ83	DE000A160WV2	FCAY
Option on USD/CHF Future	UFCO	DE000A26R0U8	DE000A1N53W4	FCUF
Option on USD/JPY Future	UYCO	DE000A26R0Z7	DE000A160WY6	FCUY

* available in the simulation

B. Contract specifications and product parameters

Attribute	Details
Contract size	One FX Futures contract
Contract months	Up to twelve months: The twelve nearest successive calendar months
Price quotation and minimum price change	The price quotation is determined as a decimal number with five decimal places. The minimum price change is 0.00001 (1 Unit of Quotation Currency). For options with Japanese Yen as quotation currency, the price quotation is determined as a decimal number with three decimal places. The minimum price change is 0.001 (100 JPY).
Last Trading Day and Final Settlement Price	Last trading day is the second Friday of each expiration month if this is an exchange day; otherwise the exchange day immediately preceding that Friday within the same calendar month. Close of trading in the expiring FX Option series on the last trading day is at 15:00 CET.
Daily Settlement Price	The underlying reference price for FX options contracts is the daily settlement price of the corresponding FX Futures series. The corresponding FX Future is the next futures contract to expire on the expiration date of the option.

Attribute	Details
Exercise	European-style; an option can be exercised on the last trading day of the respective option series until the end of the Post-Trading Full Period (16:00 CET)
Option premium	The premium is settled using the premium-style method.
Trading hours	Monday: 00:30 CET to NY Close (17:00 New York, NY, USA time) Tuesday-Friday: 00:00 CET to NY Close (17:00 New York, NY, USA time)
Block Trading	Allowed. Minimum Size: 100 contracts (10 million notional)