

Eurex Circular 028/19

FX Options: Withdrawal of the admission for trading for FX Options on Euro – Japanese Yen (OCEY)

Summary

Eurex Deutschland took the following decision with effect from 18 March 2019:

- Withdrawal of the admission for trading on Eurex Deutschland for FX Options on Euro – Japanese Yen (OCEY)

The delisting of FX Options on Euro – Japanese Yen (OCEY) will support the facilitation of technical adjustments. Eurex intends to re-introduce the product in due course. Further information will be provided via circular.

All other FX products listed on Eurex (incl. Futures and Rolling Spot Futures on Euro – Japanese Yen) will remain unaffected.

This circular provides the updated sections of the relevant Rules and Regulations of Eurex Deutschland.

Attachments:

- Updated sections of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Date: 12 March 2019

Recipients:

All Trading Participants of Eurex Deutschland and Vendors

Authorized by:

Michael Peters

Target group:

- All departments

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 2 Contract Specifications for Options Contracts

Subpart 2.12 Contract Specifications for FX Options Contracts

[...]

2.12.1 Subject Matter of Contract

[...]

(2) FX Options Contracts on the following combinations of base and quote currencies are available for trading at Eurex Deutschland:

- Sterling - Swiss Franc
- Sterling - US Dollar
- Euro - Sterling
- Euro - Swiss Franc
- Euro - US Dollar
- US Dollar - Swiss Franc
- Australian Dollar - U.S. Dollar
- Australian Dollar - Japanese Yen
- Euro - Australian Dollar
- ~~Euro - Japanese Yen~~
- U.S. Dollar - Japanese Yen
- New Zealand Dollar - U.S. Dollar

[...]

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 contract versions Y/N	
[...]		
Euro-Japanese Yen Options (OGEY)	N	100
[...]		

[...]

Annex C in relation to Contract Specifications:

[...]

FX Options Contracts

Product	Product ID	Pre-Trading Period*	Continuous Trading*	Post-Trading Full Period	Off-book Trading Period*	Off-book Post-Trading Full Period	Last Trading Day	
							Trading Until	Exercise until
[...]								
Euro-Japanese Yen Options	OGEY	23:55-00:00	00:00-22:30	22:30-22:35	00:00-22:30	22:30-22:35	15:00	16:00
[...]								

[...]
