## Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Eurex14e
As of 08.12.2014
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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

**DELETIONS ARE CROSSED OUT** 

[...]

1. Part:

**Contract Specifications for Futures Contracts** 

1.1 Subpart:

**Contract Specifications for Money Market Futures Contracts** 

[...]

## 1.1.5 Price Gradations

(1) The price of a money market Three-Month EURIBOR Efutures Ceontract shall be quoted as a percentage with three-four decimal places on a basis of 100 less interest rate traded. The minimum price change ("Tick") for the product shall be 0.0025 points; this represents a value of EUR 12.506.25. for the Three-Month-EURIBOR Futures and the One-Month EONIA Future as well as EUR 5.83 for the EUR Secured Funding Future

The minimum price change ("Tick") for the different instrument types of the contract is:

Instrument Type	Minimium Price Change
Simple Instruments	
Outright Contracts	<u>0,005</u>
Complex Instruments	
Standardized Futures- Strategies <sup>1</sup>	<u>0,005</u>

<sup>&</sup>lt;sup>1</sup> Futures-Calendar-Spreads, Butterflies, Condors

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Instrument Type	Minimium Price Change
Simple Instruments	
Outright Contracts	0,005
Complex Instruments	
Standardized Futures- Strip-Strategies <sup>2</sup>	<u>0,0025</u>
Non-Standardized  Futures-Strip-Strategies <sup>3</sup>	<u>0,0025</u>

- (2) The price of a One-Month EONIA Futures Contract shall be quoted as a percentage with three decimal places on a basis of 100 less interest rate traded.

  The minimum price change ("Tick") shall be 0.005 points; this represents a value of EUR 12.50.
- (2) The price of a EUR Secured Funding Futures Contract shall be quoted as a percentage with three decimal places on a basis of 100 less interest rate traded.

  The minimum price change ("Tick") shall be 0.005 points; this represents a value of EUR 5.83.

[...]

<sup>&</sup>lt;sup>2</sup> Packs, Bundles

<sup>&</sup>lt;sup>3</sup> Strips; After conclusion of a trade in a strip with an odd number of legs, it may occur in the process of splitting the trade into the individual leg trades that some of these leg trades are booked with a price gradation of 0,0025.