

The standard specification for the euro futures contract scheme:

Abbreviated contract name	FEURkrr, where: F – type of instrument EUR – currency whose rate is the underlying instrument k – delivery month code (as per the Exchange Management Board resolution) rr – two last digits of delivery year
Contract code	Assigned by the clearing entity in accordance with the ISIN standard
Underlying instrument	EUR/PLN exchange rate
Trading unit (contract size)	EUR 1,000
Quotation unit	Polish zlotys (PLN) (per EUR 1)
Delivery months	Three nearest calendar months + three subsequent months of the March quarterly cycle (March, June, September, December)
Last trading day	The third Friday of the delivery month. If this date is not a trading day, then the last trading day before the third Friday of the delivery month. Trading in a futures contracts series that expires on that date ends at 10:30 a.m. on that day. In exceptional cases, the Exchange may set the last trading day to fall on a different date, but must disclose such information to the public at least 4 weeks in advance.
Expiry date	The date on which the final settlement price is determined. The same date as the last trading day.
First trading day of a new series	The trading day following expiry of the previous contract series. Set out by the Exchange Management Board for the first introduction of a contracts series to trading.

Daily settlement price	The daily settlement price is determined after each session starting from the date on which the first transaction of a contracts series was made, excluding the expiry date. The closing price for contracts of a series will be deemed the daily settlement price. If the closing price was not determined during the session, the last settlement price will be deemed the daily settlement price. However, if the order book at closing contains at least one order for at least 50 contracts with a limit price better (i.e., higher for buy and lower for sell orders) than the settlement price arrived at as per the above, the limit price of the best of such orders will be deemed the settlement price. For buy orders, this is the highest limit price of a buy order above the price arrived at as per the above and for sell orders this is the lowest limit price of a sell order below the price arrived at as per the above. If the limit of such an order exceeds the upper or lower price collar applicable at closing, then the upper or lower price collar applicable at closing, respectively, will be deemed the daily settlement price. In special cases, upon consultation with KDPW_CCP, the Exchange may set a daily settlement price other than arrived at as per the above.
Final settlement price	The average euro exchange rate determined by the National Bank of Poland at fixing on the contract expiry date determined with a precision of PLN 0.0001 (per EUR 1).
Daily settlement value	The product of the daily settlement price and the contract size.
Final settlement value	The product of the final settlement price and the contract size.
Settlement date	The first business day following the contract series expiry date.
Publication of the daily and final settlement values	Immediately following the close of trading.
Settlement method	In cash in Polish zlotys.
Investor's margin	The investment firm or custodian bank determines the required investor's margin.