
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.18 Contract Specifications for FX Futures Contracts

[...]

1.18.1 Subject Matter of Contract

[...]

(2) FX Futures Contracts as set out and further detailed in Annex J are available for trading at Eurex Deutschland. The currency stated first in each currency pair of the denomination of each FX Futures Contract in Annex J is the base currency of such pair; the currency stated second is the quote currency. ~~on the following combinations of base and quote currencies are available for trading at Eurex Deutschland:~~

- ~~Sterling – Swiss Franc~~
- ~~Sterling – US Dollar~~
- ~~Euro – Danish Krone~~
- ~~Euro – Norwegian Krone~~
- ~~Euro – Sterling~~
- ~~Euro – Swedish Krona~~
- ~~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 – Danish Krone~~
- ~~■ U.S. Dollar – Norwegian Krone~~
- ~~■ U.S. Dollar – Swedish Krona~~
- ~~■ U.S. Dollar – Japanese Yen~~
- ~~■ New Zealand Dollar – U.S. Dollar~~
- ~~■ Norwegian Krone – Swedish Krona~~

~~— The currency stated first in each currency pair is the base currency of such pair; the currency stated second is the quote currency.~~

~~(3) The nominal value of an FX Futures Contract shall be equal to 100,000 units (1,000,000 units for Norwegian Krone – Swedish Krona future) of the base currency.~~

1.18.2 Obligation for Performance

(1) Physically settled FX Futures Contracts

~~After the close of trading~~With respect to FX Futures Contracts with group ID FX01 in Annex J on the performance day (Number 1.18.6),

~~(i) the seller of an FX Futures Contract shall pay an amount in the base currency being equal to the nominal value of the FX Futures Contract and~~

~~(ii) the purchaser of an FX Futures Contract shall pay an amount in the quote currency being equal to (i) the nominal value of the FX Futures Contract multiplied by (ii) the final settlement price (Chapter II Part 2 Number 2.18.2 Paragraph 1 of the Clearing Conditions of Eurex Clearing AG).~~

~~in each case taking into account any STM Variation Margin claims that may have arisen under the relevant FX Futures Contract in accordance with the Clearing Conditions.~~

(2) Cash-settled FX Futures Contracts

~~With respect to FX Futures Contracts with group ID FX02 and/or FX03 in Annex J, on the performance day (Number 1.18.6),~~

~~(i) the seller shall pay to the buyer an amount in the quote currency being equal to the difference between the agreed price and a higher final settlement price (Chapter II Number 2.18.2 Paragraph 2 and 3 of the Clearing Conditions of Eurex Clearing AG) (if any), or, as applicable,~~

~~(ii) the buyer shall pay to the seller an amount in the quote currency being equal to the difference between the agreed price and a lower final settlement price (Chapter II Number 2.18.2 Paragraph 2 and 3 of the Clearing Conditions of Eurex Clearing AG) (if any),~~

~~in each case taking into account any STM Variation Margin claims that may have arisen under the relevant FX Futures Contract in accordance with the Clearing Conditions.~~

1.18.3 Term

(1) Physically settled FX Futures Contracts

For FX Futures Contracts, with the group ID FX01 in Annex J, terms expiring on the final settlement day (Number 1.18.4 Paragraph 1) of the next fifteen months, the next three quarter expiration months (March, June, September, December) and the next two half year expiration months (June, December) are available for trading at Eurex Deutschland.

(2) Cash-settled FX Futures Contracts

For FX Futures Contracts, with the group ID FX02 in Annex J, terms expiring on the final settlement day (Number 1.18.4 Paragraph 1) of the next three quarter expiration months (March, June, September, December) are available for trading at Eurex Deutschland.

For FX Futures contracts, with group ID FX03 assigned in Annex J, terms expiring on the final settlement day (Number 1.18.4. Paragraph 2) of the next twelve months are available for trading at Eurex Deutschland.

(23) After the expiry of FX Futures Contracts according to Paragraph 1 and 2, the introduction of subsequent contracts shall be the ~~second~~next exchange day after the last trading day of the respective expiry month.

1.18.4 Last Trading Day, Final Settlement Day, Close of Trading

(1) FX Futures Contracts with the group ID FX01 and/or FX02 in Annex J shall have the last trading day and final settlement day of FX Futures Contracts on the second exchange day immediately preceding the third Wednesday of the calendar month in which the term of the respective FX Futures Contract expires.

(2) FX Futures Contracts with the group ID FX03 in Annex J shall have

a. the last trading day on the last business day of the calendar month preceding the expiration month on which day the Central Bank of Brazil is scheduled to publish its final end-of-month PTAX reference exchange rate for Brazilian reals per U.S. Dollar (PTAX rate); and

b. the final settlement day on the second exchange day after the last trading day determined in accordance with limb (a), or if this day is not an exchange day, the exchange day following such day.

If a determination of the final settlement price pursuant to Chapter II Part 2 Number 2.18.2 Paragraph 2 of the Clearing Conditions of Eurex Clearing is not possible on the day determined in accordance with limb (b), the final settlement day shall be postponed by one exchange day and so forth until a maximum of fourteen calendar days after the last trading day (see limb (a)), or, if day resulting out of this calculation is not an exchange day, until the first exchange day following this day.

~~(3) The trading times and the close of trading on the last trading day of the FX Futures Contracts are set out in Annex C.~~

~~(2) Close of trading of FX Futures Contracts shall be at 3.00 p.m. CET on the last trading day.~~

1.18.5 Price Gradations

~~The price of an FX Futures Contract shall be quoted as a decimal number with five decimal places. The minimum price change (tick) shall be 0.00001, which corresponds to a value per FX Futures Contract of one unit (ten units for Norwegian Krone – Swedish Krona Future Contract) of the quote currency.~~

~~The price of an FX Futures Contract with Japanese Yen as quotation currency shall be quoted as a decimal number with three decimal places. The minimum price change (tick) shall be 0.001, which corresponds to a value per FX Futures Contract of one hundred units of the quote currency. The respective minimum price change (tick) of each FX Futures Contract is set out in the chart in Annex J.~~

1.18.6 Performance, Physical Delivery Settlement

(1) Physically settled FX Futures Contracts

The performance day for FX Futures Contracts with group ID FX01 in Annex J shall be the second eExchange day after the last trading day.

~~(2) FX Futures Contracts shall be performed between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for effecting payments to its own customers (including exchange participants which are not authorised to engage in clearing activities); the effecting of payments by exchange participants which are not authorised to engage in clearing activities to their customers is the responsibility of such exchange participants.~~

(2) Cash-settled FX Futures Contracts

Settlement Day of the FX Futures Contracts with group ID FX02 and FX03 in Annex J is the exchange day after the final settlement day.

The settlement is executed via a cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with its own customers (including exchange participants which are not authorised to engage in clearing activities); the handling of cash settlements by exchange participants which are not authorised to engage in clearing activities to their customers is the responsibility of such exchange participants.

1.18.7 Fallback Provisions for Cash-Settled FX Futures Contracts

With respect to FX Futures Contracts with group ID FX02 or FX03 in Annex J, if any changes are made in the calculation of the respective reference rate used for the

determination of the final settlement price (Chapter II Part 2 Number 2.18.2 Paragraph 2 of the Clearing Conditions) or its composition or weighting such that the concept of the reference rate appears to be no longer comparable with the concept that applied when the relevant FX Futures Contract was admitted to trading, the Management Board of Eurex Deutschland may order the termination of trading in such contract as of the last trading day prior to the change in the respective reference rate; and such day shall then become the last trading day and final settlement day.

When ordering the termination of trading in such contract in accordance with this provision, the Management Board of Eurex Deutschland may also determine the price of the underlying FX rate for purposes of cash settlement which shall then be taken into account by Eurex Clearing when determining the final settlement price (Chapter II Part 2 Number 2.18.2 of the Clearing Conditions).

For the avoidance of doubt, § 15 of the Eurex Exchange Rules shall remain unaffected.

[...]

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	TES	Eurex EnLight and QTPIP entered Transactions*
[...]			
Currency Derivatives Futures			
Sterling - Swiss Franc Futures (FCPF)	N	1	1
Euro - Norwegian Krone (FCNK)	N	1	1
Euro - Swedish Krona (FCSK)	N	1	1
Euro - Danish Krone (FCDK)	N	1	1
US Dollar - Norwegian Krone (FCUN)	N	1	1
US Dollar - Swedish Krona (FCUS)	N	1	1
US Dollar - Danish Krone (FCUD)	N	1	1

Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
Norwegian Krone – Swedish Krona (FCNS)	N	1	1
Sterling – US Dollar Futures (FCPU)	N	1	1
Euro – Sterling Futures (FCEP)	N	1	1
Euro – Swiss Franc Futures (FCEF)	N	1	1
Euro – US Dollar Futures (FCEU)	N	1	1
US Dollar – Swiss Franc Futures (FCUF)	N	1	1
Australian Dollar – US Dollar Futures (FAU)	N	1	1
Australian Dollar – Japanese Yen Futures (FCAY)	N	1	1
Euro – Australian Dollar Futures (FCEA)	N	1	1
Euro – Japanese Yen Futures (FCEY)	N	1	1
US Dollar – Japanese Yen Futures (FCUY)	N	1	1
New Zealand Dollar – US Dollar Futures (FCNU)	N	1	1
Sterling – Swiss Franc Futures (RSPF)	N	1	1
[...]			

* This applies to transactions entered by QTPIP according to Section 4.6 (3) of the Conditions for Trading at Eurex Deutschland. The provisions for TES apply for transactions entered by STPIP according to Section 4.6 (2) of the Conditions for Trading at Eurex Deutschland.

[...]

Subpart 3.3 Reference Trades Admissible for Off-Book Trading

[...]

3.3.3 Reference trades in the context of the EFP-I Trade Service

[...]

[...]

3.3.3.3 FX Futures Contracts

The following combinations of trades in reference instruments and Futures Contracts are admissible:

Reference instruments	Eurex contract
[...]	
Non-Eurex [*] <u>Norwegian KroneMexican Peso – Swedish Krona Futures, U.S. Dollar, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions</u>	Eurex <u>Norwegian KroneMexican Peso – Swedish Krona U.S. Dollar</u>
Non-Eurex [*] <u>Mexican Peso – Euro Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions</u>	Eurex <u>Mexican Peso - Euro</u>
Non-Eurex [*] <u>South African Rand – U.S. Dollar, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions</u>	Eurex <u>South African Rand – U.S. Dollar</u>
Non-Eurex [*] <u>South African Rand – Euro Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions</u>	Eurex <u>South African Rand - Euro</u>
Non-Eurex [*] <u>Brazil Real – U.S. Dollar Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions</u>	Eurex <u>Brazil Real – U.S. Dollar</u>
Non-Eurex [*] <u>Norwegian Krone – Swedish Krona Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions</u>	Eurex <u>Norwegian Krone – Swedish Krona</u>

* Non-Eurex FX Futures in this sense are all FX futures transactions traded outside of Eurex Deutschland.

[...]

[...]
