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

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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1. Part: Contract Specifications for Futures Contracts

[…]

1.19 Subpart: Contract Specifications for FX Futures Contracts

[…]

1.19.3 Term

(1) For FX Futures Contracts, terms expiring on the final settlement day (Subsection 1.19~~8~~.4 Paragraph 1) of the next three months, the next three quarter expiration months (March, June, September, December) and the next four half year expiration months (June, December) are available for trading at the Eurex Exchanges.

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

[…]

2. Part: Contract Specifications for Options Contracts

[…]

2.13 Subpart: Contract Specifications for FX Options Contracts

[…]

2.13.8 Introduction of New Options Series

For an existing expiration month, the introduction of options series with new exercise prices at the beginning of the Pre-Trading Period of a given Exchange day shall take

place at the latest at the point in time at which the minimum number of exercise prices in-the-money, at-the-money or out-of-the-money specified in Subsection 2.13.7, based on the last determination of the exchange rate between the respective base and quote currency, is no longer available on the Eurex Exchanges at the close of trading of such options contract. In the event that there is no exchange rate between the base and quote currency that is available on the Eurex Exchanges at the close of trading of the options contract (as determined by the Eurex Exchanges), the Eurex Exchanges may, for the pursposes of this provision, determine such exchange rate at their discretion.

A new option series shall generally not be introduced if it would expire in fewer than five Exchange days, unless market conditions make such introduction necessary.

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Annex C   in relation to Contract Specifications:

[…]

FX Futures Contracts

Product	Product-ID	Pre-Trading-Period[1]	Continuous Trading[2]	Post-Trading Full-Period	TES Block Trading	Last Trading Day	
						Trading until	
Sterling - Swiss Franc Futures	FCPF	07:30–08:0023:55-00:00	08:00–22:0000:00-23:00	22:00–22:3023:00-23:05	008:00–223:00	15:00	
Sterling - US Dollar Futures	FCPU	23:55-00:0007:30–08:00	00:00-23:0008:00–22:00	23:00-23:0522:00–22:30	008:00–232:00	15:00	
Euro - Sterling Futures	FCEP	23:55-00:0007:30–08:00	00:00-23:0008:00–22:00	23:00-23:0522:00–22:30	008:00–232:00	15:00	
Euro - Swiss Franc Futures	FCEF	23:55-00:0007:30–08:00	00:00-23:0008:00–22:00	23:00-23:0522:00–22:30	008:00–232:00	15:00	
Euro - US Dollar Futures	FCEU	23:55-00:0007:30–08:00	00:00-23:0008:00–22:00	23:00-23:0522:00–22:30	008:00–232:00	15:00	
US Dollar - Swiss Franc Futures	FCUF	23:55-00:0007:30–08:00	00:00-23:0008:00–22:00	23:00-23:0522:00–22:30	008:00–232:00	15:00	

On an expiry day of a series (third Wednesday of the expiry month) the Continuous Trading will end for the expiring front month contract at 15:00 and the TES Block Trading for the expiring front month contract will end at 15:00 Uhr.

All times in CET.

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[1] On first trading day after weekend or holiday the Pre-Trading period starts at 00:25 CET

[2] On first trading day after weekend or holiday the Continious Trading period starts at 00:30 CET