
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

**1. Part:
Contract Specifications for Futures Contracts**

[...]

1.22.10 Distribution Recovery Event

[...]

**1.23 Subpart:
Contract Specifications for FX Rolling Spot Futures Contracts**

This following subpart contains contract specifications for FX Rolling Spot Futures Contracts on currencies (foreign exchange) without final maturity date ("FX Rolling Spot Futures Contracts").

1.23.1 Subject Matter of Contract

(1) ~~(1)~~—An FX Rolling Spot Futures Contract is a perpetual futures contract without final maturity date on the purchase of units of a specified base currency against payment of units of a specified quote currency. An FX Rolling Spot Futures Contract is traded in its respective quote currency.

(2) Positions in FX Rolling Spot Futures Contracts are rolled on a daily basis (pursuant to Chapter II Part 2 Number 2.12.1 Paragraph 1 of the Clearing Conditions of Eurex Clearing AG) if an open position exists at the end of the trading day.

(3) ~~(2)~~—FX Rolling Spot Futures Contracts with the following combinations of base and quote currencies are available for trading at the Eurex Exchanges:

- 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

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

- (4) The nominal value of an FX Futures Contract shall be equal to 100,000 units of the base currency.

1.23.2 Obligation for Performance

- (1) After daily close of trading in the FX Rolling Spot Futures, the seller of an FX Rolling Spot Futures Contract shall pay in cash any difference between the agreed price and the higher daily settlement price (Chapter II Part 2 Number 2.12.2 of the Clearing Conditions of Eurex Clearing AG). The purchaser of an FX Rolling Spot Futures Contract shall pay in cash any difference between the agreed price and the lower daily settlement price (Chapter II Part 2 Number 2.12.2 of the Clearing Conditions of Eurex Clearing AG).
- (2) The fulfilment of the FX Rolling Spot Futures shall be effected by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlement to Non-Clearing Members and its own customers; Non-Clearing Members shall be responsible for handling the cash settlement by Non-Clearing Members to their customers.

1.23.3 Term

The FX Rolling Spot Futures Contracts are perpetual contracts and do not expire unless they are terminated by Eurex Clearing AG (i) upon request of an exchange participant as specified in Chapter II Number 2.12.6 of the Clearing Conditions of Eurex Clearing AG, or (ii) in accordance with Chapter II Number 2.12.7 of the Clearing Conditions of Eurex Clearing AG.

1.23.4 Termination per market integrity process

Positions in the FX Rolling Spot Futures Contracts may be terminated by Eurex Clearing AG upon request of an exchange participant pursuant to Chapter II Number 2.12.6 of the Clearing Conditions of Eurex Clearing AG), provided that the therementioned requirements are fulfilled.

1.23.5 Daily Close of Trading

Daily close of trading shall be at 23:00 pm CET.

1.23.6 Price Gradations

(1) The price of an FX Rolling Spot 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 Rolling Spot Futures Contract of one unit of the quote currency.

(2) The price of an FX Rolling Spot Futures Contract with Japanese Yen (JPY) 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 Rolling Spot Futures Contract of 100 units of the quote currency.

[...]

3. Part: Contracts Off-Book

[...]

3.2 Subpart: Contracts Admitted for Off-Book Trading

[...]

3.2.1 Block trades

[...]

[...]

Index Total Return Futures

Index Total Return Futures Contracts on the EURO
STOXX 50® (TESX)

N

100

Currency Derivatives Futures

[...]

US Dollar - Japanese Yen Futures (FCUY)	N	100
New Zealand Dollar - US Dollar Futures (FCNU)	N	100
<u>Sterling - Swiss Franc Futures (RSPF)</u>	<u>N</u>	<u>100</u>
<u>Sterling - US Dollar Futures (RSPU)</u>	<u>N</u>	<u>100</u>
<u>Euro - Sterling Futures (RSEP)</u>	<u>N</u>	<u>100</u>
<u>Euro - Swiss Franc Futures (RSEF)</u>	<u>N</u>	<u>100</u>
<u>Euro - US Dollar Futures (RSEU)</u>	<u>N</u>	<u>200</u>
<u>US Dollar - Swiss Franc Futures (RSUF)</u>	<u>N</u>	<u>100</u>
<u>Australian Dollar - US Dollar Futures (RSAU)</u>	<u>N</u>	<u>100</u>
<u>Australian Dollar - Japanese Yen Futures (RSAY)</u>	<u>N</u>	<u>100</u>
<u>Euro – Australian Dollar Futures (RSEA)</u>	<u>N</u>	<u>100</u>
<u>Euro – Japanese Yen Futures (RSEY)</u>	<u>N</u>	<u>100</u>
<u>US Dollar - Japanese Yen Futures (RSUY)</u>	<u>N</u>	<u>100</u>
<u>New Zealand Dollar - US Dollar Futures (RSNU)</u>	<u>N</u>	<u>100</u>

The number of Futures or Options Contracts traded including their additional contract versions may not be below the defined minimum number of contracts to be traded. In cases where calendar spreads, standard option strategies, non-standard option strategies or option volatility strategies for which the block trade service is admitted are entered for Futures Contracts using the service, the following rule applies *mutatis mutandis*.

[...]

[...]

Annex C in relation to Contract Specifications:

[...]

FX Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Period Until	Off-book Trading Period ¹	Off-book Post-Trading Period until	Last Trading Day	
							Trading Until	
Sterling - Swiss Franc Futures	FCPF	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
Sterling - US Dollar Futures	FCPU	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
Euro - Sterling Futures	FCEP	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
Euro - Swiss Franc Futures	FCEF	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
Euro - US Dollar Futures	FCEU	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
US Dollar - Swiss Franc Futures	FCUF	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
Australian Dollar - US Dollar Futures	FCAU	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
Australian Dollar - Japanese Yen Futures	FCAJ	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
Euro - Australian Dollar Futures	FCEA	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
Euro - Japanese Yen Futures	FCEY	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
US Dollar - Japanese Yen Futures	FCUY	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	
New Zealand Dollar - US Dollar Futures	FCNU	23:55–00:00	00:00–23:00	23:05	00:00–23:00	23:05	15:00	

On an expiry day of a series (third Wednesday of the expiry month) the Continuous Trading and the off-book trading will end for the expiring contract at 15:00.

All times CET.

FX Rolling Spot Futures Contracts

Product	Product ID	Pre-Trading-Period*	Continuous Trading*	Post-Trading Full-Period	TES Block Trading	Last Trading Day
Sterling - Swiss Franc FX Rolling Spot Futures	RSPF	23:55-00:00	00:00–23:00	23:00–23:05	00:00–23:00	n.a.: perpetual contract
Sterling - US Dollar FX Rolling Spot Futures	RSPU	23:55-00:00	00:00–23:00	23:00–23:05	00:00–23:00	n.a.: perpetual contract

¹ On first trading day after weekend or holiday the Off-book Trading Period starts at 00:30 CET

Euro - Sterling FX Rolling Spot Futures	RSEP	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
Euro - Swiss Franc FX Rolling Spot Futures	RSEF	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
Euro - US Dollar FX Rolling Spot Futures	RSEU	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
US Dollar - Swiss Franc FX Rolling Spot Futures	RSUF	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
Australian Dollar - U.S. Dollar FX Rolling Spot Futures	RSAU	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
Australian Dollar - Japanese Yen FX Rolling Spot Futures	RSAY	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
Euro - Australian Dollar FX Rolling Spot Futures	RSEA	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
Euro - Japanese Yen FX Rolling Spot Futures	RSEY	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
U.S. Dollar - Japanese Yen FX Rolling Spot Futures	RSUY	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract
New Zealand Dollar - U.S. Dollar FX Rolling Spot Futures	RSNU	23:55-00:00	00:00-23:00	23:00-23:05	00:00-23:00	n.a.; perpetual contract

On the first trading day after weekends and on the first trading day after market holidays, the Pre-trading-period starts at 00:25 AM CET and the Continuous Trading starts at 00:30 AM CET.

All times CET.

[...]
