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Chapter A01
Scope, Definitions and Interpretation

A01.1 Scope of Contract Module
A01.1.1 This FX Contract Module sets out the terms of Transactions capable of being executed on the Exchange and capable of being novated to the Clearing House for clearing in relation to the Products.

A01.2 Definitions
A01.2.1 Capitalised terms used in this Contract Module not otherwise defined in this Contract Module shall have the same meaning as in the Exchange Rules.
A01.2.2 Unless the context otherwise requires, for the purposes of this Contract Module, the following words shall have the meanings specified:

**Cash Settlement** or **Cash Settled** means that the obligation on expiration or settlement is to make or receive a net payment in cash in a single currency rather than to make delivery of an amount of one currency and receive delivery of an amount of another currency;

**Clearing House FX Delivery Procedures** means the part of the Clearing House Rules setting out the delivery procedures for Contracts in each type of Product within this Contract Module;

**CLS Bank** means CLS Bank International;

**CLS Eligible** means a Product identified as eligible for CLS Settlement;

**CLS Settlement** means Physical Delivery through the CLS System in accordance with paragraph A02.6.1 of the Contract Module;

**CLS System** means the Continuous Linked Settlement system provided by CLS Bank;

**Contract Month** means one of such months in which each Product is available for trading as set out in the Contract Specification;

**Daily Settlement Price** means the price at which the Exchange establishes the value of a Contract which has not yet expired or settled at the close of a Trading Session, as described in the Trading Procedure;

**Final Settlement Price** means the settlement price on the last trading day (unless specified otherwise in a Contract Specification);

**Physical Delivery** means that the obligation on expiration or settlement of a Contract is to make delivery of an amount of one currency and to receive an amount of another currency;

**TARGET Business Day** means a day on which the Trans-European Automated Real Gross Settlement Express Transfer is open for business;

**Transaction Price** means the price at which each Transaction is executed, which shall be in the denomination set out in the Contract Specification;

**Transaction Size** means the size in which each Transaction is executed, which shall be in multiples of the Contract Size set out in the relevant Contract Specification.

A01.3 Interpretation
A01.3.1 Each Contract Specification shall be subject to the Exchange Rules, which shall form a part of and be incorporated by reference into, the Contract Specifications save that,
in the event of any inconsistency between this Contract Module and the Exchange
Rules, this Contract Module shall prevail insofar as the inconsistency relates to the
Contract Specification for a Product within this Contract Module. In the event of any
inconsistency between the Contract Module and the Clearing House FX Delivery
Procedures, the Clearing House FX Delivery Procedures shall prevail.
Chapter A02
General Transaction Terms

A02.1 Terms of Transactions and Contracts
A02.1.1 Each Transaction executed on the Exchange in relation to a Product covered by this Contract Module and any Back-off Transaction shall satisfy the terms of the relevant Contract Specification as set out in this Contract Module. Once novated to the Clearing House in accordance with the Exchange Rules and the Clearing House Rules, the Contract formed in place of such Transaction shall include such terms. Bids and Offers made in respect of a Product shall be made to satisfy the terms of the relevant Contract Specification.

A02.2 Economic Terms
A02.2.1 Each Transaction executed on the Exchange and the resulting Contract and Back-off Transaction shall also include the following economic terms:

(a) identity of each Clearing Member which is party;
(b) the Product which is the subject of the Transaction;
(c) Contract Size;
(d) Transaction Size;
(e) Contract Month;
(f) Transaction Price;
(g) date of the termination of trading;
(h) settlement or delivery date (where applicable);
(i) exercise date (where applicable);
(j) exercise style (American, European or other); and
(k) exercise price (where applicable).

A02.2.2 The Member may be required to provide additional information about the economic terms of the Transaction to the Exchange or the Clearing House.

A02.3 General Terms
A02.3.1 In addition, the following general terms shall be deemed to be included in, or apply to, each Contract Specification:

(a) No Transaction or Contract or Back-off Transaction shall be required to be in writing (including electronic) nor any document be required to be signed, delivered or executed or other entry made in any record or book in order for it to become binding on the parties. Notwithstanding the foregoing, if at any time the Exchange or the Clearing House considers it is necessary or desirable to better implement or protect the rights and obligations of any party to a Contract, the Clearing Member shall, at its own expense, use all reasonable endeavours to enter into and execute all documents reasonably required to so implement or protect. In such circumstances, each party shall also procure that any necessary third party including a Non-Clearing Member or a Customer shall promptly execute and deliver such documents and perform such acts as may reasonably be required for the purpose of giving full effect to any Transaction or Contract or Back-off Transaction.
(b) The Exchange may amend any Contract Specification, after consultation with the Clearing House, at any time in accordance with Exchange Rule 2.3.5 and any such amendments may apply to Transactions and resulting Contracts and Back-off Transactions entered into from the date on which such amendments take effect. The Clearing House may amend any Contract as provided in the Clearing House Rules.

(c) The Exchange may, in its absolute discretion, take such action in relation to the Transactions and Back-off Transactions as it considers necessary in order to protect the integrity of the Exchange. The Clearing House may, by giving reasonable notice to the Exchange, take such action in relation to Contracts as provided in the Clearing House Rules, as it considers necessary to protect the integrity of the Clearing House.

(d) Each of the terms in each Contract Specification is severable and distinct from the others. It is intended that every such term shall be and remain valid and enforceable to the fullest extent permitted by law. If any term is or at any time becomes to any extent invalid, illegal or unenforceable for any reason, it shall to that extent be deemed not to form part of the Contract Specification or the resulting Transaction or Contract but the validity, legality and enforceability of the remaining terms in the Contract Specification or the resulting Transaction or Contract shall not be thereby affected or impaired.

(e) No waiver of any term of a Transaction, Contract or Back-off Transaction shall be effective unless the same shall be given by the Exchange (in relation to a Transaction or Back-off Transaction) or the Clearing House (in relation to a Contract) in writing, and then such waiver shall be effective only in the specific instance, for the purpose for which the same is given, and such waiver shall not operate as a waiver of any future application of such term or part thereof. The waiver of any right, and the failure to exercise any right or to insist on the strict performance of any term of the Transaction, or Contract or Back-off Transaction, shall not operate as a waiver of, or preclude any further or other exercise or enforcement of that or any other right.

(f) No person who is not a party to the Transaction or Back-off Transaction shall have any rights pursuant to the Contracts (Rights of Third Parties) Act 1999 to enforce any provision of a Transaction or Back-off Transaction save that the Exchange shall have such rights as are set out in the Exchange Rules.

(g) No person who is not a party to the Contract shall have any rights pursuant to the Contracts (Rights of Third Parties) Act 1999 to enforce any provision of the Contract.

(h) Each Transaction, Contract and Back-off Transaction shall be governed by and construed in accordance with the laws of England and Wales.

A02.4 Disclaimer

A02.4.1 The following disclaimer shall apply in respect of each Contract Specification in this Contract Module save that, in the event of any inconsistency between the following disclaimer and any disclaimer set out in such a Contract Specification, the latter shall take precedence:

“CME Europe Limited does not guarantee the accuracy and/or completeness of any index referred to, or data included in or used in connection with, the Contract Specification. CME Europe Limited makes no warranties, express or implied, as to the results to be obtained by any person or entity from use of or reliance on any such index or data, any trading or clearing based on any such index or data, or any other use of the Contract Specification. CME Europe Limited hereby disclaims all warranties..."
of merchantability or fitness for a particular purpose or use with respect to any such index or data."

A02.5 Performance of Contracts

A02.5.1 Open positions outstanding at the close of trading on the last trading day shall be performed either by Physical Delivery or Cash Settlement, as specified within each Contract Specification. Physical Delivery shall be performed in accordance with the Clearing House FX Delivery Procedures.

A02.5.2 In case of Physical Delivery, the day on which delivery shall be made shall be specified within each Contract Specification.

A02.5.3 The price at which Physical Delivery or Cash Settlement will be performed shall be specified within each Contract Specification.

A02.5.4 Delivery, either by Physical Delivery or Cash Settlement, shall comply with the Exchange Rules, this Contract Module and the Clearing House Rules.

A02.6 CLS Eligible Delivery Arrangements

A02.6.1 Where a Contract Specification specifies that contract delivery is performed through CLS Settlement, delivery shall follow the applicable requirements set out in the Clearing House FX Delivery Procedures.

A02.7 Non-CLS Physical Delivery Arrangements

A02.7.1 Where a Contract Specification specifies contract delivery shall be performed through direct settlement of currency via the Clearing House, delivery shall follow the applicable requirements set out in the Clearing House FX Delivery Procedures.

A02.8 Cash Settlement Arrangements

A02.8.1 Where a Contract Specification specifies contract delivery shall be performed through Cash Settlement, delivery shall follow the applicable requirements set out in the Clearing House FX Delivery Procedures.

A02.8.2 Cash Settlement shall occur at the Final Settlement Price as specified within the relevant Contract Specification.

A02.9 Delivery Infractions

A02.9.1 Delivery infractions, including but not limited to late or inaccurate delivery and delivery obligation failures, shall be addressed in accordance with the applicable provisions of the Clearing House FX Delivery Procedures.

A02.10 General

A02.10.1 Subject to paragraph A02.3.1A02.3.1(b) above, Contract Specifications shall be fixed as of the first day of trading of a Contract Month, except that all deliveries must conform to government regulations in force at the time of delivery. If any national or international government agency or body issues an order, ruling, directive or law that conflicts with the requirements of this Contract Module, such order, ruling, directive or law shall be construed to take precedence and become part of this Contract Module and all open and new Transactions shall be subject to such government orders.

A02.10.2 If a determination is made by the Clearing House in accordance with the Clearing House Rules that delivery or final settlement of any Contract cannot be completed due to a Force Majeure Event or other emergency, the Clearing House shall take such action as it deems necessary under the circumstances and its decision shall be binding upon all parties to the Contract.
A02.10.3 It shall be the duty of Members to notify the Exchange of any circumstances wherein a delivery or acceptance or any precondition or requirement thereof is prevented by a Force Majeure Event. The parties to a Transaction, Contract or Back-off Transaction shall use reasonable endeavours to minimise the effects of the Force Majeure Event on the performance of its obligations under the relevant Transaction, Contract or Back-off Transaction and resume full performance of such obligations without avoidable delay.
Chapter AA01
Australian Dollar/U.S. Dollar (AUD/USD) Physically Deliverable Future (CLS Eligible)

AA01.1 Description
AA01.1.1 The Australian Dollar/U.S. Dollar (AUD/USD) Future is a physically deliverable future, where delivery involves the transfer of Australian Dollar, being the lawful currency of the Commonwealth of Australia (Australia), in exchange for U.S. Dollar, being the lawful currency of the United States of America.

AA01.1.2 The Exchange Product code shall be AUD.

AA01.1.3 Transactions shall be construed within the terms of this Chapter AA01, this Contract Module and the Clearing House Rules.

AA01.2 Contract Size
AA01.2.1 The Contract size shall be 100,000 Australian Dollars.

AA01.3 Contract Months
AA01.3.1 Australian Dollar/U.S. Dollar (AUD/USD) futures shall be available in such months as determined by the Exchange.

AA01.4 Trading Hours
AA01.4.1 Australian Dollar/U.S. Dollar (AUD/USD) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA01.5 Prices
AA01.5.1 Prices shall be quoted in U.S. Dollar per Australian Dollar.
AA01.5.2 The minimum price fluctuation shall be 0.00005 U.S. Dollars per Australian Dollar, equivalent to 5 U.S. Dollars per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA01.5.3 The minimum price fluctuation shall be 0.00001 U.S. Dollars per Australian Dollar, equivalent to 1 U.S. Dollar per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA01.5.4 There shall be no maximum price fluctuation.

AA01.6 Daily Settlement Prices
AA01.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA01.7 Termination of Trading
AA01.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month (usually a Monday).
AA01.7.2 On the last trading day, as described in A03.7.1, trading shall terminate at 16:00 hours London time.
**AA01.8 Delivery**

AA01.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the Australian Dollar/U.S. dollar (AUD/USD) Future is CLS Eligible.

AA01.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Australia or the United States of America, then delivery shall be made on the next day which is a business day both in Australia and in the United States of America.

AA01.8.3 Delivery shall be made at the Final Settlement Price.

AA01.8.4 Delivery shall comply with this paragraph AA01.8, paragraph A02.6, and the Clearing House Rules.

**AA01.9 Trading Parameters**

AA01.9.1 For additional information about the Australian Dollar/U.S. dollar (AUD/USD) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA02
British Pound/U.S. Dollar (GBP/USD) Physically Deliverable Future (CLS Eligible)

AA02.1 Description
AA02.1.1 The British Pound/U.S. Dollar (GBP/USD) Future is a physically deliverable future, where delivery involves the transfer of British Pound, being the lawful currency of the United Kingdom of Great Britain and Northern Ireland (United Kingdom), in exchange for U.S. Dollar, being the lawful currency of the United States of America.
AA02.1.2 The Exchange Product code shall be GBP.
AA02.1.3 Transactions shall be construed within the terms of this Chapter AA02, this Contract Module and the Clearing House Rules.

AA02.2 Contract Size
AA02.2.1 The Contract size shall be 100,000 British Pounds.

AA02.3 Contract Months
AA02.3.1 British Pound/U.S. Dollar (GBP/USD) futures shall be available in such months as determined by the Exchange.

AA02.4 Trading Hours
AA02.4.1 British Pound/U.S. Dollar (GBP/USD) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA02.5 Prices
AA02.5.1 Prices shall be quoted in U.S. Dollar per British Pound.
AA02.5.2 The minimum price fluctuation shall be 0.00005 U.S. Dollars per British Pound, equivalent to 5 U.S. Dollars per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA02.5.3 The minimum price fluctuation shall be 0.00001 U.S. Dollars per British Pound, equivalent to 1 U.S. Dollar per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA02.5.4 There shall be no maximum price fluctuation.

AA02.6 Daily Settlement Prices
AA02.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA02.7 Termination of Trading
AA02.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA02.7.2 On the last trading day, as described in AA02.7.1, trading shall terminate at 16:00 hours London time.

AA02.8 Delivery
AA02.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the British Pound/U.S. Dollar (GBP/USD) Future is CLS Eligible.
AA02.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in the United Kingdom or the United States of America, then delivery shall be made on the next day which is a business day both in the United Kingdom and in the United States of America.

AA02.8.3 Delivery shall be made at the Final Settlement Price.

AA02.8.4 Delivery shall comply with this paragraph AA02.8, paragraph A02.6, and the Clearing House Rules.

AA02.9 Trading Parameters

AA02.9.1 For additional information about the British Pound/U.S. Dollar (GBP/USD) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA03
U.S. Dollar/Canadian Dollar (USD/CAD) Physically Deliverable Future (CLS Eligible)

AA03.1 Description
AA03.1.1 The U.S. Dollar/Canadian Dollar (USD/CAD) Futures is a physically deliverable future, where delivery involves the transfer of U.S. Dollar, being the lawful currency of the United States of America, in exchange for Canadian Dollar, being the lawful currency of Canada.
AA03.1.2 The Exchange Product code shall be CAD.
AA03.1.3 Transactions shall be construed within the terms of this Chapter AA03, this Contract Module and the Clearing House Rules.

AA03.2 Contract Size
AA03.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA03.3 Contract Months
AA03.3.1 U.S. Dollar/Canadian Dollar (USD/CAD) futures shall be available in such months as determined by the Exchange.

AA03.4 Trading Hours
AA03.4.1 U.S. Dollar/Canadian Dollar (USD/CAD) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA03.5 Prices
AA03.5.1 Prices shall be quoted in Canadian Dollar per U.S. Dollar.
AA03.5.2 The minimum price fluctuation shall be 0.0001 Canadian Dollars per U.S. Dollar, equivalent to 10 Canadian Dollars per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA03.5.3 The minimum price fluctuation shall be 0.00001 Canadian Dollars per U.S. Dollar, equivalent to 1 Canadian Dollar per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA03.5.4 There shall be no maximum price fluctuation.

AA03.6 Daily Settlement Prices
AA03.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA03.7 Termination of Trading
AA03.7.1 In respect of a Contract Month, trading shall terminate on the first London business day immediately preceding the third Wednesday of the Contract Month.
AA03.7.2 On the last trading day, as described in AA03.7.1, trading shall terminate at 16:00 hours London time.

AA03.8 Delivery
AA03.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the U.S. Dollar/Canadian Dollar (USD/CAD) Future is CLS Eligible.
AA03.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in the United States of America or Canada, then delivery shall be made on the next day which is a business day both in the United States of America and in Canada.

AA03.8.3 Delivery shall be made at the Final Settlement Price.

AA03.8.4 Delivery shall comply with this paragraph AA03.8, paragraph A02.6, and the Clearing House Rules.

AA03.9 Trading Parameters

AA03.9.1 For additional information about the U.S. Dollar/Canadian Dollar (USD/CAD) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA04
Euro/British Pound (EUR/GBP) Physically Deliverable Futures (CLS Eligible)

AA04.1 Description
AA04.1.1 The Euro/British Pound (EUR/GBP) Future is a physically deliverable future, where delivery involves the transfer of Euro, being the lawful currency of the Eurozone within the European Union, in exchange for British Pound, being the lawful currency of the United Kingdom of Great Britain and Northern Ireland (United Kingdom).
AA04.1.2 The Exchange Product code shall be EBP.
AA04.1.3 Transactions shall be construed within the terms of this Chapter AA04, this Contract Module and the Clearing House Rules.

AA04.2 Contract Size
AA04.2.1 The Contract size shall be 100,000 Euros.

AA04.3 Contract Months
AA04.3.1 Euro/British Pound (EUR/GBP) futures shall be available in such months as determined by the Exchange.

AA04.4 Trading Hours
AA04.4.1 Euro/British Pound (EUR/GBP) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA04.5 Prices
AA04.5.1 Prices shall be quoted in British Pound per Euro.
AA04.5.2 The minimum price fluctuation shall be 0.00005 British Pounds per Euro, equivalent to 5 British Pounds per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA04.5.3 The minimum price fluctuation shall be 0.00001 British Pounds per Euro, equivalent to 1 British Pound per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA04.5.4 There shall be no maximum price fluctuation.

AA04.6 Daily Settlement Prices
AA04.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA04.7 Termination of Trading
AA04.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA04.7.2 On the last trading day, as described in AA04.7.1, trading shall terminate at 16:00 hours London time.

AA04.8 Delivery
AA04.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the Euro/British Pound (EUR/GBP) Future is CLS Eligible.
AA04.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a TARGET Business Day or is not a business day in the United Kingdom, then
delivery shall be made on the next day which is both a TARGET Business Day and a business day in the United Kingdom.

AA04.8.3 Delivery shall be made at the Final Settlement Price.

AA04.8.4 Delivery shall comply with this paragraph AA04.8, paragraph A02.6, and the Clearing House Rules.

AA04.9 Trading Parameters

AA04.9.1 For additional information about the Euro/British Pound (EUR/GBP) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA05
Euro/U.S. Dollar (EUR/USD) Physically Deliverable Futures (CLS Eligible)

AA05.1 Description
AA05.1.1 The Euro/U.S. Dollar (EUR/USD) futures is a physically deliverable futures, where delivery involves the transfer of Euro, being the lawful currency of the Eurozone within the European Union, in exchange for U.S. Dollar, being the lawful currency of the United States of America.

AA05.1.2 The Exchange Product code shall be EUS.

AA05.1.3 Transactions shall be construed within the terms of this Chapter AA05, this Contract Module and the Clearing House Rules.

AA05.2 Contract Size
AA05.2.1 The Contract size shall be 100,000 Euros.

AA05.3 Contract Months
AA05.3.1 Euro/U.S. Dollar (EUR/USD) futures shall be available in such months as determined by the Exchange.

AA05.4 Trading Hours
AA05.4.1 Euro/U.S. Dollar (EUR/USD) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA05.5 Prices
AA05.5.1 Prices shall be quoted in U.S. Dollar per Euro.

AA05.5.2 The minimum price fluctuation shall be 0.00005 U.S. Dollars per Euro, equivalent to 5 U.S. Dollars per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA05.5.3 The minimum price fluctuation shall be 0.00001 U.S. Dollars per Euro, equivalent to 1 U.S. Dollar per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA05.5.4 There shall be no maximum price fluctuation.

AA05.6 Daily Settlement Prices
AA05.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA05.7 Termination of Trading
AA05.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.

AA05.7.2 On the last trading day, as described in AA05.7.1, trading shall terminate at 16:00 hours London time.

AA05.8 Delivery
AA05.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the Euro/U.S. Dollar (EUR/USD) Future is CLS Eligible.

AA05.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a TARGET Business Day or is not a business day in the United States of America,
then delivery shall be made on the next day which is both a TARGET Business Day and a business day in the United States of America.

AA05.8.3 Delivery shall be made at the Final Settlement Price.

AA05.8.4 Delivery shall comply with this paragraph AA05.8, paragraph A02.6, and the Clearing House Rules.

**AA05.9 Trading Parameters**

AA05.9.1 For additional information about the Euro/U.S. Dollar (EUR/USD) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA06
New Zealand Dollar/U.S. Dollar (NZD/USD) Physically Deliverable Future (CLS Eligible)

AA06.1 Description
AA06.1.1 The New Zealand Dollar/U.S. Dollar (NZD/USD) Futures is a physically deliverable future, where delivery involves the transfer of New Zealand Dollar, being the lawful currency of New Zealand, in exchange for U.S. Dollar, being the lawful currency of the United States of America.

AA06.1.2 The Exchange Product code shall be NZD.

AA06.1.3 Transactions shall be construed within the terms of this Chapter AA06, this Contract Module and the Clearing House Rules.

AA06.2 Contract Size
AA06.2.1 The Contract size shall be 100,000 New Zealand Dollars.

AA06.3 Contract Months
AA06.3.1 New Zealand Dollar/U.S. Dollar (NZD/USD) futures shall be available in such months as determined by the Exchange.

AA06.4 Trading Hours
AA06.4.1 New Zealand Dollar/U.S. Dollar (NZD/USD) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA06.5 Prices
AA06.5.1 Prices shall be quoted in U.S. Dollar per New Zealand Dollar.

AA06.5.2 The minimum price fluctuation shall be 0.0001 U.S. Dollars per New Zealand Dollar, equivalent to 10 U.S. Dollars per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA06.5.3 The minimum price fluctuation shall be 0.00001 U.S. Dollars per New Zealand Dollar, equivalent to 1 U.S. Dollar per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA06.5.4 There shall be no maximum price fluctuation.

AA06.6 Daily Settlement Prices
AA06.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA06.7 Termination of Trading
AA06.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.

AA06.7.2 On the last trading day, as described in AA06.7.1, trading shall terminate at 16:00 hours London time.

AA06.8 Delivery
AA06.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the New Zealand Dollar/U.S. Dollar (NZD/USD) Future is CLS Eligible.
AA06.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in New Zealand or the United States of America, then delivery shall be made on the next day which is a business day both in New Zealand and the United States of America.

AA06.8.3 Delivery shall be made at the Final Settlement Price.

AA06.8.4 Delivery shall comply with this paragraph AA06.8, paragraph A02.6, and the Clearing House Rules.

**AA06.9 Trading Parameters**

AA06.9.1 For additional information about the New Zealand Dollar/U.S. Dollar (NZD/USD) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA07
U.S. Dollar/Japanese Yen (USD/JPY) Physically Deliverable Future (CLS Eligible)

AA07.1 Description
AA07.1.1 The U.S. Dollar/Japanese Yen (USD/JPY) Future is a physically deliverable future, where delivery involves the transfer of U.S. Dollar, being the lawful currency of the United States of America, in exchange for Japanese Yen, being the lawful currency of Japan.

AA07.1.2 The Exchange Product code shall be JPY.

AA07.1.3 Transactions shall be construed within the terms of this Chapter AA07, this Contract Module and the Clearing House Rules.

AA07.2 Contract Size
AA07.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA07.3 Contract Months
AA07.3.1 U.S. Dollar/Japanese Yen (USD/JPY) futures shall be available in such months as determined by the Exchange.

AA07.4 Trading Hours
AA07.4.1 U.S. Dollar/Japanese Yen (USD/JPY) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA07.5 Prices
AA07.5.1 Prices shall be quoted in Japanese Yen per U.S. Dollar.

AA07.5.2 The minimum price fluctuation shall be 0.005 Japanese Yen per U.S. Dollar, equivalent to 500 Japanese Yen per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA07.5.3 The minimum price fluctuation shall be 0.001 Japanese Yen per U.S. Dollar, equivalent to 100 Japanese Yen per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA07.5.4 There shall be no maximum price fluctuation.

AA07.6 Daily Settlement Prices
AA07.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA07.7 Termination of Trading
AA07.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.

AA07.7.2 On the last trading day, as described in AA07.7.1, trading shall terminate at 16:00 hours London time.

AA07.8 Delivery
AA07.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the U.S. Dollar/Japanese Yen (USD/JPY) Future is CLS Eligible.
AA07.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in the United States of America or Japan, then delivery shall be made on the next day which is a business day both in the United States of America and Japan.

AA07.8.3 Delivery shall be made at the Final Settlement Price.

AA07.8.4 Delivery shall comply with this paragraph AA07.8, paragraph A02.6, and the Clearing House Rules.

AA07.9 Trading Parameters

AA07.9.1 For additional information about the U.S. Dollar/Japanese Yen (USD/JPY) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA08
U.S. Dollar/Swiss Franc (USD/CHF) Physically Deliverable Future (CLS Eligible)

AA08.1 Description
AA08.1.1 The U.S. Dollar/Swiss Franc (USD/CHF) Future is a physically deliverable future, where delivery involves the transfer of U.S. Dollar, being the lawful currency of the United States of America, in exchange for Swiss Franc, being the lawful currency of the Swiss Confederation (Switzerland).
AA08.1.2 The Exchange Product code shall be CHF.
AA08.1.3 Transactions shall be construed within the terms of this Chapter AA08, this Contract Module and the Clearing House Rules.

AA08.2 Contract Size
AA08.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA08.3 Contract Months
AA08.3.1 U.S. Dollar/Swiss Franc (USD/CHF) futures shall be available in such months as determined by the Exchange.

AA08.4 Trading Hours
AA08.4.1 U.S. Dollar/Swiss Franc (USD/CHF) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA08.5 Prices
AA08.5.1 Prices shall be quoted in Swiss Franc per U.S. Dollar.
AA08.5.2 The minimum price fluctuation shall be 0.00005 Swiss Francs per U.S. Dollar, equivalent to 5 Swiss Francs per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA08.5.3 The minimum price fluctuation shall be 0.00001 Swiss Francs per U.S. Dollar, equivalent to 1 Swiss Franc per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA08.5.4 There shall be no maximum price fluctuation.

AA08.6 Daily Settlement Prices
AA08.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA08.7 Termination of Trading
AA08.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA08.7.2 On the last trading day, as described in AA08.7.1, trading shall terminate at 16:00 hours London time.

AA08.8 Delivery
AA08.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the U.S. Dollar/Swiss Franc (USD/CHF) Future is CLS Eligible.
AA08.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in the United States of America or Switzerland, then delivery shall be made on the next day which is a business day both in the United States of America and Switzerland.

AA08.8.3 Delivery shall be made at the Final Settlement Price.

AA08.8.4 Delivery shall comply with this paragraph AA08.8, paragraph A02.6, and the Clearing House Rules.

AA08.9 **Trading Parameters**

AA08.9.1 For additional information about the U.S. Dollar/Swiss Franc (USD/CHF) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA09
Euro/Czech Koruna (EUR/CZK) Physically Deliverable Future

AA09.1 Description
AA09.1.1 The Euro/Czech Koruna (EUR/CZK) Future is a physically deliverable future, where delivery involves the transfer of Czech Koruna, being the lawful currency of the Czech Republic, in exchange for Euro, being the lawful currency of the Eurozone within the European Union.
AA09.1.2 The Exchange Product code shall be EZK.
AA09.1.3 Transactions shall be construed within the terms of this Chapter AA09, this Contract Module and the Clearing House Rules.

AA09.2 Contract Size
AA09.2.1 The Contract size shall be 100,000 Euros.

AA09.3 Contract Months
AA09.3.1 Euro/Czech Koruna (EUR/CZK) futures shall be available in such months as determined by the Exchange.

AA09.4 Trading Hours
AA09.4.1 Euro/Czech Koruna (EUR/CZK) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA09.5 Prices
AA09.5.1 Prices shall be quoted in Czech Koruna per Euro.
AA09.5.2 The minimum price fluctuation shall be 0.001 Czech Koruna per Euro, equivalent to 100 Czech Koruna per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA09.5.3 The minimum price fluctuation shall be 0.0005 Czech Koruna per Euro, equivalent to 50 Czech Koruna per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA09.5.4 There shall be no maximum price fluctuation.

AA09.6 Daily Settlement Prices
AA09.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA09.7 Termination of Trading
AA09.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA09.7.2 On the last trading day, as described in AA09.7.1, the trading shall terminate at 16:00 hours London time.

AA09.8 Delivery
AA09.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery through direct settlement of currency via the Clearing House, facilitated by banks in the European Union (in respect of Euros) and the Czech Republic (in respect of Czech Koruna).
AA09.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in the Czech Republic or is not a TARGET Business Day, then delivery shall be made on the next day which is both a business day in the Czech Republic and a TARGET Business Day.

AA09.8.3 Delivery shall be made at the Final Settlement Price.

AA09.8.4 Delivery shall comply with this paragraph AA09.8, paragraph A02.7, and the Clearing House Rules.

AA09.9 Trading Parameters

AA09.9.1 For additional information about the Euro/Czech Koruna (EUR/CZK) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA10
Euro/Hungarian Forint (EUR/HUF) Physically Deliverable Future

AA10.1 Description
AA10.1.1 The Euro/Hungarian Forint (EUR/HUF) Future is a physically deliverable future, where delivery involves the transfer of Hungarian Forint, being the lawful currency of Hungary, in exchange for Euro, being the lawful currency of the Eurozone within the European.

AA10.1.2 The Exchange Product code shall be EFT.

AA10.1.3 Transactions shall be construed within the terms of this Chapter AA10, this Contract Module and the Clearing House Rules.

AA10.2 Contract Size
AA10.2.1 The Contract size shall be 100,000 Euros.

AA10.3 Contract Months
AA10.3.1 Euro/Hungarian Forint (EUR/HUF) futures shall be available in such months as determined by the Exchange.

AA10.4 Trading Hours
AA10.4.1 Euro/Hungarian Forint (EUR/HUF) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA10.5 Prices
AA10.5.1 Prices shall be quoted in Hungarian Forint per Euro.
AA10.5.2 The minimum price fluctuation shall be 0.01 Hungarian Forint per Euro, equivalent to 1000 Hungarian Forint per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA10.5.3 The minimum price fluctuation shall be 0.005 Hungarian Forint per Euro, equivalent to 500 Hungarian Forint per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA10.5.4 There shall be no maximum price fluctuation.

AA10.6 Daily Settlement Prices
AA10.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA10.7 Termination of Trading
AA10.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.

AA10.7.2 On the last trading day, as described in AA10.7.1, the trading shall terminate at 16:00 London time.

AA10.8 Delivery
AA10.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery through direct settlement of currency via the Clearing House facilitated by banks in the European Union (in respect of Euros) and Hungary (in respect of Hungarian Forint).
AA10.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Hungary or is not a TARGET Business Day, then delivery shall be made on the next day which is both a business day in Hungary and a TARGET Business Day.

AA10.8.3 Delivery shall be made at the Final Settlement Price.

AA10.8.4 Delivery shall comply with this paragraph AA10.8, paragraph A02.7, and the Clearing House Rules.

AA10.9 Trading Parameters

AA10.9.1 For additional information about the Euro/Hungarian Forint (EUR/HUF) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA11
Euro/Polish Zloty (EUR/PLN) Physically Deliverable Future

AA11.1 Description
AA11.1.1 The Euro/Polish Zloty (EUR/PLN) Future is a physically deliverable future, where delivery involves the transfer of Polish Zloty, being the lawful currency of Republic of Poland (Poland), in exchange for Euro, being the lawful currency of the Eurozone within the European Union.
AA11.1.2 The Exchange Product code shall be EPO.
AA11.1.3 Transactions shall be construed within the terms of this Chapter AA11, this Contract Module and the Clearing House Rules.

AA11.2 Contract Size
AA11.2.1 The Contract size shall be 100,000 Euros.

AA11.3 Contract Months
AA11.3.1 Euro/Polish Zloty (EUR/PLN) futures shall be available in such months as determined by the Exchange.

AA11.4 Trading Hours
AA11.4.1 Euro/Polish Zloty (EUR/PLN) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA11.5 Prices
AA11.5.1 Prices shall be quoted in Polish Zloty per Euro.
AA11.5.2 The minimum price fluctuation shall be 0.0001 Polish Zloty per Euro, equivalent to 10 Polish Zloty per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA11.5.3 The minimum price fluctuation shall be 0.00005 Polish Zloty per Euro, equivalent to 5 Polish Zloty per Contract in respect of Bids, Offers and Transactions for intra-contract spreads.
AA11.5.4 There shall be no maximum price fluctuation.

AA11.6 Daily Settlement Prices
AA11.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA11.7 Termination of Trading
AA11.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA11.7.2 On the last trading day, as described in AA11.7.1, the trading shall terminate at 16:00 hours London time.

AA11.8 Delivery
AA11.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery through direct settlement of currency via the Clearing House, facilitated by banks in the European Union (in respect of Euros) and Poland (in respect of Polish Zloty).
AA11.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Poland or is not a TARGET Business Day, then delivery shall be made on the next day which is both a business day in Poland and a TARGET Business Day.

AA11.8.3 Delivery shall be made at the Final Settlement Price.

AA11.8.4 Delivery shall comply with this paragraph AA11.8, paragraph A02.7, and the Clearing House Rules.

AA11.9 Trading Parameters

AA11.9.1 For additional information about the Euro/Polish Zloty (EUR/PLN) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA12
Euro/Norwegian Krone (EUR/NOK) Physically Deliverable Future (CLS Eligible)

AA12.1 Description
AA12.1.1 The Euro/Norwegian Krone (EUR/NOK) Future is a physically deliverable future, where delivery involves the transfer of Norwegian Kroner, being the lawful currency of the Kingdom of Norway (Norway), in exchange for Euro, being the lawful currency of the Eurozone within the European Union.
AA12.1.2 The Exchange Product code shall be ENO.
AA12.1.3 Transactions shall be construed within the terms of this Chapter AA12, this Contract Module and the Clearing House Rules.

AA12.2 Contract Size
AA12.2.1 The Contract size shall be 100,000 Euros.

AA12.3 Contract Months
AA12.3.1 Euro/Norwegian Krone (EUR/NOK) futures shall be available in such months as determined by the Exchange.

AA12.4 Trading Hours
AA12.4.1 Euro/Norwegian Krone (EUR/NOK) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA12.5 Prices
AA12.5.1 Prices shall be quoted in Norwegian Kroner per Euro.
AA12.5.2 The minimum price fluctuation shall be 0.0001 Norwegian Kroner per Euro, equivalent to 10 Norwegian Kroner per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA12.5.3 The minimum price fluctuation shall be 0.00005 Norwegian Kroner per Euro, equivalent to 5 Norwegian Kroner per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA12.5.4 There shall be no maximum price fluctuation.

AA12.6 Daily Settlement Prices
AA12.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA12.7 Termination of Trading
AA12.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA12.7.2 On the last trading day, as described in AA12.7.1, the trading shall terminate at 16:00 London time.

AA12.8 Delivery
AA12.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the Euro/Norwegian Krone (EUR/NOK) Future is CLS Eligible.
AA12.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Norway or is not a TARGET Business Day, then delivery shall be made on the next day which is both a business day in Norway and a TARGET Business Day.

AA12.8.3 Delivery shall be made at the Final Settlement Price.

AA12.8.4 Delivery shall comply with this paragraph AA12.8, paragraph A02.6, and the Clearing House Rules.

**AA12.9 Trading Parameters**

AA12.9.1 For additional information about the Euro/Norwegian Krone (EUR/NOK) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA13
Euro/Swedish Krona (EUR/SEK) Physically Deliverable Future (CLS Eligible)

AA13.1 Description

AA13.1.1 The Euro/Swedish Krona (EUR/SEK) Future is a physically deliverable future, where delivery involves the transfer of Swedish Kronor, being the lawful currency of the Kingdom of Sweden (Sweden), in exchange for Euro, being the lawful currency of the Eurozone within the European Union.

AA13.1.2 The Exchange Product code shall be ESW.

AA13.1.3 Transactions shall be construed within the terms of this Chapter AA13, this Contract Module and the Clearing House Rules.

AA13.2 Contract Size

AA13.2.1 The Contract size shall be 100,000 Euros.

AA13.3 Contract Months

AA13.3.1 Euro/Swedish Krona (EUR/SEK) futures shall be available in such months as determined by the Exchange.

AA13.4 Trading Hours

AA13.4.1 Euro/Swedish Krona (EUR/SEK) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA13.5 Prices

AA13.5.1 Prices shall be quoted in Swedish Kronor per Euro.

AA13.5.2 The minimum price fluctuation shall be 0.0001 Swedish Krona per Euro, equivalent to 10 Swedish Krona per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA13.5.3 The minimum price fluctuation shall be 0.00005 Swedish Krona per Euro, equivalent to 5 Swedish Krona per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA13.5.4 There shall be no maximum price fluctuation.

AA13.6 Daily Settlement Prices

AA13.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA13.7 Termination of Trading

AA13.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.

AA13.7.2 On the last trading day, as described in AA13.7.1, the trading shall terminate at 16:00 hours London time.

AA13.8 Delivery

AA13.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the Euro/Swedish Krona (EUR/SEK) Future is CLS Eligible.
AA13.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Sweden or is not a TARGET Business Day, then delivery shall be made on the next day which is both a business day in Sweden and a TARGET Business Day.

AA13.8.3 Delivery shall be made at the Final Settlement Price.

AA13.8.4 Delivery shall comply with this paragraph AA13.8, paragraph A02.6, and the Clearing House Rules.

AA13.9 Trading Parameters

AA13.9.1 For additional information about the Euro/Swedish Krona (EUR/SEK) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA14
Euro/Danish Kroner (EUR/DKK) Physically Deliverable Future (CLS Eligible)

AA14.1 Description
AA14.1.1 The Euro/Danish Kroner (EUR/DKK) Future is a physically deliverable future, where delivery involves the transfer of Danish Kroner, being the lawful currency of Kingdom of Denmark (Denmark), in exchange for Euro, being the lawful currency of the Eurozone within the European Union.
AA14.1.2 The Exchange Product code shall be EDK
AA14.1.3 Transactions shall be construed within the terms of this Chapter AA14, this Contract Module and the Clearing House Rules.

AA14.2 Contract Size
AA14.2.1 The Contract size shall be 100,000 Euros.

AA14.3 Contract Months
AA14.3.1 Euro/Danish Kroner (EUR/DKK) futures shall be available in such months as determined by the Exchange.

AA14.4 Trading Hours
AA14.4.1 Euro/Danish Kroner (EUR/DKK) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA14.5 Prices
AA14.5.1 Prices shall be quoted in Danish Kroner per Euro.
AA14.5.2 The minimum price fluctuation shall be 0.0001 Danish Kroner per Euro, equivalent to 10 Danish Kroner per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA14.5.3 The minimum price fluctuation shall be 0.00005 Danish Kroner per Euro, equivalent to 5 Danish Kroner per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA14.5.4 There shall be no maximum price fluctuation.

AA14.6 Daily Settlement Prices
AA14.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA14.7 Termination of Trading
AA14.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA14.7.2 On the last trading day, as described in AA14.7.1, the trading shall terminate at 16:00 hours London time.

AA14.8 Delivery
AA14.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the Euro/Danish Kroner (EUR/DKK) Future is CLS Eligible.
AA14.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Denmark or is not a TARGET Business Day, then delivery shall be made on the next day which is both a business day in Denmark and a TARGET Business Day.

AA14.8.3 Delivery shall be made at the Final Settlement Price.

AA14.8.4 Delivery shall comply with this paragraph AA14.8, paragraph A02.6, and the Clearing House Rules.

**AA14.9 Trading Parameters**

AA14.9.1 For additional information about the Euro/Danish Kroner (EUR/DKK) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA15
U.S. Dollar/Brazilian Real (USD/BRL) Cash Settled Future

AA15.1 Description

AA15.1.1 The U.S. Dollar/Brazilian Real (USD/BRL) Future is a cash settled future, referencing the “Central Bank of Brazil BRL PTAX” rate, or the Commercial exchange rate for Brazilian Reais per U.S. Dollar for cash delivery, per provisions of Resolution no. 1690/90 of the National Monetary Council, defined as the average offered rate calculated by the Central Bank of Brazil, according to its criteria, published by the Central Bank of Brazil on its website at www.bcb.gov.br. The Central Bank of Brazil BRL PTAX rate assesses a value for U.S. Dollar, being the lawful currency of the United States of America, in terms of Brazilian Real, being the lawful currency of the Federative Republic of Brazil (Brazil).

AA15.1.2 The Exchange Product code shall be BRL.

AA15.1.3 Transactions shall be construed within the terms of this Chapter AA15, this Contract Module and the Clearing House Rules.

AA15.2 Contract Size

AA15.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA15.3 Contract Months

AA15.3.1 U.S. Dollar/Brazilian Real (USD/BRL) futures shall be available in such months as determined by the Exchange.

AA15.4 Trading Hours

AA15.4.1 U.S. Dollar/Brazilian Real (USD/BRL) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA15.5 Prices

AA15.5.1 Prices shall be quoted in Brazilian Real per U.S. Dollar.

AA15.5.2 The minimum price fluctuation shall be 0.0001 Brazilian Reais per U.S. Dollar, equivalent to 10 Brazilian Reais per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA15.5.3 The minimum price fluctuation shall be 0.00005 Brazilian Reais per U.S. Dollar, equivalent to 5 Brazilian Reais per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA15.5.4 There shall be no maximum price fluctuation.

AA15.6 Daily Settlement Prices

AA15.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA15.7 Termination of Trading

AA15.7.1 In respect of a Contract Month, trading shall terminate on the last business day of the month, immediately preceding the Contract Month, on which the Central Bank of Brazil is scheduled to publish its final end-of-month (EOM) “Commercial exchange rate for Brazilian Reals per U.S. dollar for cash delivery” (PTAX rate). If such date is a bank
holiday in Sao Paulo, futures trading shall terminate on the next preceding Sao Paulo business day.

AA15.7.2 On the last trading day, as described in AA15.7.1, trading shall terminate at 13:15 hours Sao Paulo, Brazil time, which is usually 17:15 hours London time.

AA15.8 **Delivery**

**AA15.8.1** Open positions outstanding at the close of trading on the last trading day shall be performed by Cash Settlement.

**AA15.8.2** The Final Settlement Price shall be equal to the Commercial exchange rate for Brazilian Reais per U.S. Dollar for cash delivery, according to the provisions of Resolution no. 1690/90 of the National Monetary Council, defined as the average offered rate calculated by the Central Bank of Brazil on the last business day of the month for the Central Bank of Brazil immediately preceding the Contract Month, according to its criteria, published by the Central Bank of Brazil on its website at [www.bcb.gov.br](http://www.bcb.gov.br) as the PTAX Closing Quotation for Currency Code 220 (USD), to 4 decimal places (“Central Bank of Brazil BRL PTAX” rate), and verified on the last business day of the month for the Central Bank of Brazil.

**AA15.8.3** Cash Settlement shall comply with this paragraph AA15.8, paragraph A02.8, and the Clearing House Rules.

**AA15.9 ** **Trading Parameters**

**AA15.9.1** For additional information about the U.S. Dollar/Brazilian Real (USD/BRL) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA16
Euro/Japanese Yen (EUR/JPY) Physically Deliverable Future (CLS Eligible)

AA16.1 Description
AA16.1.1 The Euro/Japanese Yen (EUR/JPY) Future is a physically deliverable future, where delivery involves the transfer of Euro, being the lawful currency of the Eurozone within the European Union, in exchange for Japanese Yen, being the lawful currency of Japan.
AA16.1.2 The Exchange Product code shall be EJY
AA16.1.3 Transactions shall be construed within the terms of this Chapter AA16, this Contract Module and the Clearing House Rules.

AA16.2 Contract Size
AA16.2.1 The Contract size shall be 100,000 Euros.

AA16.3 Contract Months
AA16.3.1 Euro/Japanese Yen (EUR/JPY) futures shall be available in such months as determined by the Exchange.

AA16.4 Trading Hours
AA16.4.1 Euro/Japanese Yen (EUR/JPY) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA16.5 Prices
AA16.5.1 Prices shall be quoted in Japanese Yen per Euro.
AA16.5.2 The minimum price fluctuation shall be 0.005 Japanese Yen per Euro, equivalent to 500 Japanese Yen per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA16.5.3 The minimum price fluctuation shall be 0.001 Japanese Yen per Euro, equivalent to 100 Japanese Yen per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA16.5.4 There shall be no maximum price fluctuation.

AA16.6 Daily Settlement Prices
AA16.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA16.7 Termination of Trading
AA16.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA16.7.2 On the last trading day, as described in AA16.7.1, trading shall terminate at 16:00 hours London time.

AA16.8 Delivery
AA16.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and Euro/Japanese Yen (EUR/JPY) Future is CLS Eligible.
AA16.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a TARGET Business Day or is not a business day in Japan, then delivery shall be
made on the next day which is both a TARGET Business Day and a business day in Japan.

AA16.8.3 Delivery shall be made at the Final Settlement Price.
AA16.8.4 Delivery shall comply with this paragraph AA16.8, paragraph A02.6, and the Clearing House Rules.

AA16.9 Trading Parameters
AA16.9.1 For additional information about the Euro/Japanese Yen (EUR/JPY) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA17
Euro/Swiss Franc (EUR/CHF) Physically Deliverable Future (CLS Eligible)

AA17.1 Description

AA17.1.1 The Euro/Swiss Franc (EUR/CHF) Future is a physically deliverable future, where delivery involves the transfer of Euro, being the lawful currency of the Eurozone within the European Union, in exchange for Swiss Francs, being the lawful currency of the Swiss Confederation (Switzerland).

AA17.1.2 The Exchange Product code shall be ESI.

AA17.1.3 Transactions shall be construed within the terms of this Chapter AA17, this Contract Module and the Clearing House Rules.

AA17.2 Contract Size

AA17.2.1 The Contract size shall be 100,000 Euros.

AA17.3 Contract Months

AA17.3.1 Euro/Swiss Franc (EUR/CHF) futures shall be available in such months as determined by the Exchange.

AA17.4 Trading Hours

AA17.4.1 Euro/Swiss Franc (EUR/CHF) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA17.5 Prices

AA17.5.1 Prices shall be quoted in Swiss Franc per Euro.

AA17.5.2 The minimum price fluctuation shall be 0.00005 Swiss Francs per Euro, equivalent to 5 Swiss Francs per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA17.5.3 The minimum price fluctuation shall be 0.00001 Swiss Francs per Euro, equivalent to 1 Swiss Franc per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA17.5.4 There shall be no maximum price fluctuation.

AA17.6 Daily Settlement Prices

AA17.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA17.7 Termination of Trading

AA17.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.

AA17.7.2 On the last trading day, as described in AA17.7.1, trading shall terminate at 16:00 hours London time.

AA17.8 Delivery

AA17.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the Euro/Swiss Franc (EUR/CHF) Future is CLS Eligible.

AA17.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a TARGET Business Day or is not a business day in Switzerland, then delivery
shall be made on the next day which is both a TARGET Business Day and a business day in Switzerland.

AA17.8.3 Delivery shall be made at the Final Settlement Price.

AA17.8.4 Delivery shall comply with this paragraph AA17.8, paragraph A02.6, and the Clearing House Rules.

**AA17.9 Trading Parameters**

AA17.9.1 For additional information about the Euro/Swiss Franc (EUR/CHF) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA18
U.S. Dollar/Mexican Peso (USD/MXN) Physically Deliverable Future (CLS Eligible)

AA18.1 Description
AA18.1.1 The U.S. Dollar/Mexican Peso (USD/MXN) Future is a physically deliverable future, where delivery involves the transfer of U.S. Dollar, being the lawful currency of the United States of America, in exchange for Mexican Peso, being the lawful currency of the United Mexican States (Mexico).
AA18.1.2 The Exchange Product code shall be MXN.
AA18.1.3 Transactions shall be construed within the terms of this Chapter AA18, this Contract Module and the Clearing House Rules.

AA18.2 Contract Size
AA18.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA18.3 Contract Months
AA18.3.1 U.S. Dollar/Mexican Peso (USD/MXN) futures shall be available in such months as determined by the Exchange.

AA18.4 Trading Hours
AA18.4.1 U.S. Dollar/Mexican Peso (USD/MXN) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA18.5 Prices
AA18.5.1 Prices shall be quoted in Mexican Peso per U.S. Dollar.
AA18.5.2 The minimum price fluctuation shall be 0.0001 Mexican Pesos per U.S. Dollar, equivalent to 10 Mexican Pesos per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA18.5.3 The minimum price fluctuation shall be 0.00005 Mexican Pesos per U.S. Dollar, equivalent to 5 Mexican Pesos per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA18.5.4 There shall be no maximum price fluctuation.

AA18.6 Daily Settlement Prices
AA18.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA18.7 Termination of Trading
AA18.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month.
AA18.7.2 On the last trading day, as described in AA18.7.1, trading shall terminate at 16:00 hours London time.

AA18.8 Delivery
AA18.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the U.S. Dollar/Mexican Peso (USD/MXN) Future is CLS Eligible.
AA18.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in the United States of America or Mexico, then delivery shall be made on the next day which is a business day both in the United States of America and Mexico.

AA18.8.3 Delivery shall be made at the Final Settlement Price.

AA18.8.4 Delivery shall comply with this paragraph AA18.8, paragraph A02.6, and the Clearing House Rules.

AA18.9 Trading Parameters

AA18.9.1 For additional information about the U.S. Dollar/Mexican Peso (USD/MXN) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA19
Euro/Chinese Renminbi (EUR/CNY) Cash Settled Future

AA19.1 Description
AA19.1.1 The Euro/Chinese Renminbi (EUR/CNY) Future is a cash settled future referencing the “Chinese Renminbi per Euro” fixing (or midpoint) rate published by the People’s Bank of China (PBC) and representing spot trading of Chinese Renminbi per Euro on the futures contract termination day, which assesses a value for Euro, being the lawful currency of the Eurozone within the European Union in terms of Chinese Renminbi, being the lawful currency of the People’s Republic of China.

AA19.1.2 The Exchange Product code shall be ERN.

AA19.1.3 Transactions shall be construed within the terms of this Chapter AA19, this Contract Module and the Clearing House Rules.

AA19.2 Contract Size
AA19.2.1 The Contract size shall be 100,000 Euros.

AA19.3 Contract Months
AA19.3.1 Euro/Chinese Renminbi (EUR/CNY) futures shall be available in such months as determined by the Exchange.

AA19.4 Trading Hours
AA19.4.1 Euro/Chinese Renminbi (EUR/CNY) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA19.5 Prices
AA19.5.1 Prices shall be quoted in Chinese Renminbi per Euro.

AA19.5.2 The minimum price fluctuation shall be 0.0001 Chinese Renminbi per Euro, equivalent to 10 Chinese Renminbi per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA19.5.3 The minimum price fluctuation shall be 0.00005 Chinese Renminbi per Euro, equivalent to 5 Chinese Renminbi per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA19.5.4 There shall be no maximum price fluctuation.

AA19.6 Daily Settlement Prices
AA19.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA19.7 Termination of Trading
AA19.7.1 In respect of a Contract Month, trading shall terminate on the second Beijing business day immediately preceding the third Wednesday of the Contract Month. If such date is a bank holiday in Beijing, futures trading shall terminate on the next preceding Beijing business day.

AA19.7.2 On the last trading day, as described in AA19.7.1, the trading shall terminate at 09:00 Beijing time, which is usually 01:00 London time during winter or 02:00 London time during summer.
AA19.8 Delivery

AA19.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Cash Settlement.

AA19.8.2 The Final Settlement Price shall be equal to “Chinese Renminbi per Euro” fixing (or midpoint) rate published by the PBC and representing spot trading of Chinese Renminbi per Euro on the futures contract termination day. Normally, this fixing rate is published at 09:15 hours Beijing time, which is usually 01:15 hours London time during winter and 02:15 hours London time during summer. The fixing rate may be found on the Reuters SAEC page opposite the symbol “EURCNY=”.

AA19.8.3 Cash Settlement shall comply with this paragraph AA19.8, paragraph A02.8, and the Clearing House Rules.

AA19.9 Trading Parameters

AA19.9.1 For additional information about the Euro/Chinese Renminbi (EUR/CNY) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA20
U.S. Dollar/Chinese Renminbi (USD/CNY) Cash Settled Future

AA20.1 Description
AA20.1.1 The U.S. Dollar/Chinese Renminbi (USD/CNY) Future is a cash settled future referencing the “Chinese Renminbi per U.S. Dollar” fixing (or midpoint) rate published by the People’s Bank of China (PBC) and representing spot trading of Chinese Renminbi per U.S. Dollar on the futures contract termination day, which assesses a value for U.S. Dollar being the lawful currency of the United States of America in terms of Chinese Renminbi, being the lawful currency of the People’s Republic of China.

AA20.1.2 The Exchange Product code shall be UCR.

AA20.1.3 Transactions shall be construed within the terms of this Chapter AA20, this Contract Module and the Clearing House Rules.

AA20.2 Contract Size
AA20.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA20.3 Contract Months
AA20.3.1 U.S. Dollar/Chinese Renminbi (USD/CNY) futures shall be available in such months as determined by the Exchange.

AA20.4 Trading Hours
AA20.4.1 U.S. Dollar/Chinese Renminbi (USD/CNY) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA20.5 Prices
AA20.5.1 Prices shall be quoted in Chinese Renminbi per U.S. Dollar.

AA20.5.2 The minimum price fluctuation shall be 0.0001 Chinese Renminbi per U.S. Dollar, equivalent to 10 Chinese Renminbi per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA20.5.3 The minimum price fluctuation shall be 0.00005 Chinese Renminbi per U.S. Dollar, equivalent to 5 Chinese Renminbi per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA20.5.4 There shall be no maximum price fluctuation.

AA20.6 Daily Settlement Prices
AA20.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA20.7 Termination of Trading
AA20.7.1 In respect of a Contract Month, trading shall terminate on the second Beijing business day immediately preceding the third Wednesday of the Contract Month. If such date is a bank holiday in Beijing, futures trading shall terminate on the next preceding Beijing business day.

AA20.7.2 On the last trading day, as described in AA20.7.1, the trading shall terminate at 09:00 hours Beijing time, which is usually 01:00 hours London time during winter or 02:00 hours London time during summer.
AA20.8  Delivery

AA20.8.1  Open positions outstanding at the close of trading on the last trading day shall be performed by Cash Settlement.

AA20.8.2  The Final Settlement Price shall be equal to “Chinese Renminbi per U.S. Dollar” fixing (or midpoint) rate published by the PBC and representing spot trading of Chinese Renminbi per U.S. Dollar on the futures contract termination day. Normally, this fixing rate is published at 09:15 Beijing time, which is usually 01:15 London time during winter or 02:15 hours London time during summer. The fixing rate may be found on the Reuters SAEC page opposite the symbol “USDCNY=”. The Final Settlement Price calculation is provided out to four decimal places. Open positions on the business day following the termination of trading day will be marked to market to the Final Settlement Price.

AA20.8.3  Cash Settlement shall comply with this paragraph AA20.8, paragraph A02.8, and the Clearing House Rules.

AA20.9  Trading Parameters

AA20.9.1  For additional information about the U.S. Dollar/Chinese Renminbi (USD/CNY) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA21
Euro/Chinese Offshore Renminbi (EUR/CNH) Physically Deliverable Future

AA21.1 Description

AA21.1.1 The Euro/Chinese Offshore Renminbi (EUR/CNH) Future is a physically deliverable future, where delivery involves the transfer of Offshore Chinese Renminbi, being the lawful currency of the People’s Republic of China held offshore, in exchange for Euro, being the lawful currency of the Eurozone within the European Union.

AA21.1.2 The Exchange Product code shall be ECH.

AA21.1.3 Transactions shall be construed within the terms of this Chapter AA21, this Contract Module and the Clearing House Rules.

AA21.2 Contract Size

AA21.2.1 The Contract size shall be 100,000 Euros.

AA21.3 Contract Months

AA21.3.1 Euro/Chinese Offshore Renminbi (EUR/CNH) futures shall be available in such months as determined by the Exchange.

AA21.4 Trading Hours

AA21.4.1 Euro/Chinese Offshore Renminbi (EUR/CNH) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA21.5 Prices

AA21.5.1 Prices shall be quoted in Chinese Offshore Renminbi per Euro.

AA21.5.2 The minimum price fluctuation shall be 0.0001 Chinese Offshore Renminbi per Euro, equivalent to 10 Chinese Offshore Renminbi per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA21.5.3 The minimum price fluctuation shall be 0.00005 Chinese Offshore Renminbi per Euro, equivalent to 5 Chinese Offshore Renminbi per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA21.5.4 There shall be no maximum price fluctuation.

AA21.6 Daily Settlement Prices

AA21.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA21.7 Termination of Trading

AA21.7.1 In respect of a Contract Month, trading shall terminate on the second Hong Kong business day immediately preceding the third Wednesday of the Contract Month. If such date is a bank holiday in Hong Kong, futures trading shall terminate on the next preceding Hong Kong business day.

AA21.7.2 On the last trading day, as described in AA21.7.1, the trading shall terminate at 11:00 hours Hong Kong time, which is usually 03:00 hours London time during winter or 04:00 hours London time during summer. This time corresponds to the time when the interbank market, through the Treasury Markets Association, publishes the spot rate of Chinese Offshore Renminbi held in Hong Kong for Euros, at 11:15 hours (Hong Kong time).
time), which is usually 03:15 hours London time during winter or 04:15 hours London time during summer.

**AA21.8  Delivery**

**AA21.8.1** Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery on the third Wednesday of the Contract Month through direct settlement of currency via the Clearing House, facilitated by banks in the European Union (in respect of Euros) and Hong Kong (in respect of Chinese Offshore Renminbi).

**AA21.8.2** Delivery shall be made on the business day following the third Wednesday of the Contract Month. If that day is not a business day in Hong Kong or is not a TARGET Business Day, then delivery shall be made on the next day which is both a business day in Hong Kong and a TARGET Business Day.

**AA21.8.3** Delivery shall be made at the Final Settlement Price.

**AA21.8.4** Delivery shall comply with this paragraph AA21.8, paragraph A02.7, and the Clearing House Rules.

**AA21.9  Trading Parameters**

**AA21.9.1** For additional information about the Euro/Chinese Offshore Renminbi (EUR/CNH) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA22
U.S. Dollar/Chinese Offshore Renminbi (USD/CNH) Physically Deliverable Future

AA22.1 Description
AA22.1.1 The U.S. Dollar/Chinese Offshore Renminbi (USD/CNH) Future is a physically deliverable future, where delivery involves the transfer of Chinese Offshore Renminbi, being the lawful currency of the People’s Republic of China held offshore, in exchange for U.S. Dollar, being the lawful currency of the United States of America.
AA22.1.2 The Exchange Product code shall be UCH.
AA22.1.3 Transactions shall be construed within the terms of this Chapter AA22, this Contract Module and the Clearing House Rules.

AA22.2 Contract Size
AA22.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA22.3 Contract Months
AA22.3.1 U.S. Dollar/Chinese Offshore Renminbi (USD/CNH) futures shall be available in such months as determined by the Exchange.

AA22.4 Trading Hours
AA22.4.1 U.S. Dollar/Chinese Offshore Renminbi (USD/CNH) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA22.5 Prices
AA22.5.1 Prices shall be quoted in Chinese Offshore Renminbi per U.S. Dollar.
AA22.5.2 The minimum price fluctuation shall be 0.0001 Chinese Offshore Renminbi per U.S. Dollar, equivalent to 10 Chinese Offshore Renminbi per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA22.5.3 The minimum price fluctuation shall be 0.00005 Chinese Offshore Renminbi per U.S. Dollar, equivalent to 5 Chinese Offshore Renminbi per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA22.5.4 There shall be no maximum price fluctuation.

AA22.6 Daily Settlement Prices
AA22.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA22.7 Termination of Trading
AA22.7.1 In respect of a Contract Month, trading shall terminate on the second Hong Kong business day immediately preceding the third Wednesday of the Contract Month. If such date is a bank holiday in Hong Kong, futures trading shall terminate on the next preceding Hong Kong business day.
AA22.7.2 On the last trading day, as described in AA22.7.1, the trading shall terminate at 11:00 hours Hong Kong time, which is usually 03:00 hours London time during winter or 04:00 hours London time during summer. This time corresponds to the time when the interbank market, through the Treasury Markets Association, publishes the spot rate of Chinese Offshore Renminbi held in Hong Kong for U.S. Dollars, at 11:15 hours (Hong
Kong time), which is usually 03:15 hours London time during winter or 04:15 hours London time during summer.

**AA22.8 Delivery**

**AA22.8.1** Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery on the first business day following the third Wednesday of the Contract Month through direct settlement of currency via the Clearing House, facilitated by banks in the United States of America (in respect of U.S. Dollars) and Hong Kong (in respect of Offshore Chinese Renminbi).

**AA22.8.2** Delivery shall be made on the business day following the third Wednesday of the Contract Month. If that day is not a business day in Hong Kong or is not a U.S. Business Day, then delivery shall be made on the next day which is a business day both in Hong Kong and in the United States of America.

**AA22.8.3** Delivery shall be made at the Final Settlement Price.

**AA22.8.4** Delivery shall comply with this paragraph AA22.8, paragraph A02.7, and the Clearing House Rules.

**AA22.9 Trading Parameters**

**AA22.9.1** For additional information about the U.S. Dollar/Chinese Offshore Renminbi (USD/CNH) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA23
Euro/Turkish Lira (EUR/TRY) Physically Deliverable Future

AA23.1 Description
The Euro/Turkish Lira (EUR/TRY) Future is a physically deliverable future, where delivery involves the transfer of Turkish Lira, being the lawful currency of the Republic of Turkey (Turkey), in exchange for Euro, being the lawful currency of the Eurozone within the European Union.

AA23.1.2 The Exchange Product code shall be ELI.
AA23.1.3 Transactions shall be construed within the terms of this Chapter AA23, this Contract Module and the Clearing House Rules.

AA23.2 Contract Size
AA23.2.1 The Contract Size shall be 100,000 Euros.

AA23.3 Contract Months
AA23.3.1 Euro/Turkish Lira (EUR/TRY) futures shall be available in such months as determined by the Exchange.

AA23.4 Trading Hours
AA23.4.1 Euro/Turkish Lira (EUR/TRY) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA23.5 Prices
AA23.5.1 Prices shall be quoted in Turkish Lira per Euro.
AA23.5.2 The minimum price fluctuation shall be 0.0001 Turkish Lira per Euro, equivalent to 10 Turkish Lira per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA23.5.3 The minimum price fluctuation shall be 0.00005 Turkish Lira per Euro, equivalent to 5 Turkish Lira per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA23.5.4 There shall be no maximum price fluctuation.

AA23.6 Daily Settlement Prices
AA23.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA23.7 Termination of Trading
AA23.7.1 In respect of a Contract Month, trading shall terminate on the first London business day immediately preceding the third Wednesday of the Contract Month.
AA23.7.2 On the last trading day, as described in AA23.7.1, the trading shall terminate at 08:30 hours (Istanbul/Ankara time), which is usually 06:30 hours London time.

AA23.8 Delivery
AA23.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery through direct settlement of currency via the Clearing House, facilitated by banks in the European Union (in respect of Euros) and Turkey (in respect of Turkish Lira).
AA23.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Turkey or is not a TARGET Business Day, then delivery shall be made on the next day which is both a business day in Turkey and a TARGET Business Day.

AA23.8.3 Delivery shall be made at the Final Settlement Price.

AA23.8.4 Delivery shall comply with this paragraph AA23.8, paragraph A02.7, and the Clearing House Rules.

AA23.9 Trading Parameters

AA23.9.1 For additional information about the Euro/Turkish Lira (EUR/TRY) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
## Chapter AA24

### U.S. Dollar/Turkish Lira (USD/TRY) Physically Deliverable Future

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<td>AA24.1.2</td>
<td>The Exchange Product code shall be UTL.</td>
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<tr>
<td>AA24.1.3</td>
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### Contract Size

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<td>The Contract size shall be 100,000 U.S. Dollars.</td>
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### Contract Months

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### Trading Hours

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### Prices

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<tr>
<th>AA24.5</th>
<th>Prices</th>
</tr>
</thead>
<tbody>
<tr>
<td>AA24.5.1</td>
<td>Prices shall be quoted in Turkish Lira per U.S. Dollar.</td>
</tr>
<tr>
<td>AA24.5.2</td>
<td>The minimum price fluctuation shall be 0.0001 Turkish Lira per U.S. Dollar, equivalent to 10 Turkish Lira per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.</td>
</tr>
<tr>
<td>AA24.5.3</td>
<td>The minimum price fluctuation shall be 0.00005 Turkish Lira per U.S. Dollar, equivalent to 5 Turkish Lira per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.</td>
</tr>
<tr>
<td>AA24.5.4</td>
<td>There shall be no maximum price fluctuation.</td>
</tr>
</tbody>
</table>

### Daily Settlement Prices

<table>
<thead>
<tr>
<th>AA24.6</th>
<th>Daily Settlement Prices</th>
</tr>
</thead>
<tbody>
<tr>
<td>AA24.6.1</td>
<td>The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.</td>
</tr>
</tbody>
</table>

### Termination of Trading

<table>
<thead>
<tr>
<th>AA24.7</th>
<th>Termination of Trading</th>
</tr>
</thead>
<tbody>
<tr>
<td>AA24.7.1</td>
<td>In respect of a Contract Month, trading shall terminate on the first London business day immediately preceding the third Wednesday of the Contract Month.</td>
</tr>
<tr>
<td>AA24.7.2</td>
<td>On the last trading day, as described in AA24.7.1, the trading shall terminate at 08:30 hours Istanbul/Ankara time, which is usually 06:30 hours London time.</td>
</tr>
</tbody>
</table>

### Delivery

<table>
<thead>
<tr>
<th>AA24.8</th>
<th>Delivery</th>
</tr>
</thead>
<tbody>
<tr>
<td>AA24.8.1</td>
<td>Open positions outstanding at the close of trading on the last trading day shall be performed by physical delivery through direct settlement of currency via the Clearing House, facilitated by banks in the United States of America (in respect of U.S. Dollars) and Turkey (in respect of Turkish Lira).</td>
</tr>
</tbody>
</table>
AA24.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Turkey or is not a business day in the United States of America, then delivery shall be made on the next day which is a business day in both Turkey and the United States of America.

AA24.8.3 Delivery shall be made at the Final Settlement Price.

AA24.8.4 Delivery shall comply with this paragraph AA24.8, paragraph A02.7, and the Clearing House Rules.

AA24.9 Trading Parameters

AA24.9.1 For additional information about the U.S. Dollar/Turkish Lira (USD/TRY) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA25
U.S. Dollar/Israeli Shekel (USD/ILS) Physically Deliverable Future (CLS Eligible)

AA25.1 Description
AA25.1.1 The U.S. Dollar/Israeli Shekel (USD/ILS) Future is a physically deliverable future, where delivery involves the transfer of Israeli Shekels, being the lawful currency of the State of Israel (Israel), in exchange for U.S. Dollar, being the lawful currency of the United States of America.
AA25.1.2 The Exchange Product code shall be UIS.
AA25.1.3 Transactions shall be construed within the terms of this Chapter AA25, this Contract Module and the Clearing House Rules.

AA25.2 Contract Size
AA25.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA25.3 Contract Months
AA25.3.1 U.S. Dollar/Israeli Shekel (USD/ILS) futures shall be available in such months as determined by the Exchange.

AA25.4 Trading Hours
AA25.4.1 U.S. Dollar/Israeli Shekel (USD/ILS) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA25.5 Prices
AA25.5.1 Prices shall be quoted in Israeli Shekels per U.S. Dollar.
AA25.5.2 The minimum price fluctuation shall be 0.0001 Israeli Shekel per U.S. Dollar, equivalent to 10 Israeli Shekel per lot, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.
AA25.5.3 The minimum price fluctuation shall be 0.00005 Israeli Shekel per U.S. Dollar, equivalent to 5 Israeli Shekel per lot, in respect of Bids, Offers and Transactions for intra-contract spreads.
AA25.5.4 There shall be no maximum price fluctuation.

AA25.6 Daily Settlement Prices
AA25.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA25.7 Termination of Trading
AA25.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month (usually Monday).
AA25.7.2 On the last trading day, as described in AA25.7.1, the trading shall terminate at 16:00 London time.

AA25.8 Delivery
AA25.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the U.S. Dollar/Israeli Shekel (USD/ILS) Future is CLS Eligible.
AA25.8.2 Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in Israel or is not a business day in the United States of America, then delivery shall be made on the next day which is a business day in both Israel and the United States of America.

AA25.8.3 Delivery shall be made at the Final Settlement Price.

AA25.8.4 Delivery shall comply with this paragraph AA25.8, paragraph A02.6, and the Clearing House Rules.

AA25.9 Trading Parameters

AA25.9.1 For additional information about the U.S. Dollar/Israeli Shekel (USD/ILS) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA26
U.S. Dollar/Korean Won (USD/KRW) Cash Settled Future

AA26.1 Description
AA26.1.1 The U.S. Dollar/Korean Won (USD/KRW) Future is a cash settled future, referencing the “Korean Won per U.S. Dollar” fixing (or midpoint) rate published by Korea Financial Telecommunication and Clearing Corporation (KFTC) and determined by the Seoul Money Brokerage Service Limited (SMBS), representing spot trading of Korean Won per U.S. Dollar on the futures contract termination day, which assesses a value for U.S. Dollar, being the lawful currency of the United States of America in terms of Korean Won, being the lawful currency of the Republic of Korea (South Korea).

AA26.1.2 The Exchange Product code shall be UKW.

AA26.1.3 Transactions shall be construed within the terms of this Chapter AA26, this Contract Module and the Clearing House Rules.

AA26.2 Contract Size
AA26.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA26.3 Contract Months
AA26.3.1 U.S. Dollar/Korean Won (USD/KRW) futures shall be available in such months as determined by the Exchange.

AA26.4 Trading Hours
AA26.4.1 U.S. Dollar/Korean Won (USD/KRW) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA26.5 Prices
AA26.5.1 Prices shall be quoted in Korean Won per U.S. Dollar.

AA26.5.2 The minimum price fluctuation shall be 0.01 Korean Won per U.S. Dollar, equivalent to 1000 Korean Won per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA26.5.3 The minimum price fluctuation shall be 0.005 Korean Won per U.S. Dollar, equivalent to 500 Korean Won per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA26.5.4 There shall be no maximum price fluctuation.

AA26.6 Daily Settlement Prices
AA26.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA26.7 Termination of Trading
AA26.7.1 In respect of a Contract Month, trading shall terminate on the second Seoul business day immediately preceding the third Wednesday of the Contract Month. If such date is a bank holiday in Seoul, futures trading shall terminate on the next preceding Seoul business day.

AA26.7.2 On the last trading day, as described in AA26.7.1, the trading shall terminate at 15:30 hours (Seoul time), which is usually 06:30 hours (London time) during winter or 07:30 hours (London time) during summer.
AA26.8 Delivery

AA26.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Cash Settlement.

AA26.8.2 The Final Settlement Price shall be equal to the spot exchange rate of Republic of Korea Won per U.S. Dollar as reported on the termination of trading day by KFTC and determined by the SMBS, which appears on (1) the Reuters KFTC18 Page to the right of the caption “USD Today” and also on 2) the Telerate Page 45644 to the right of the caption “Today.” The reported KFTC18 rate and the Telerate Page 45644 rate represent spot market activity for value on the second succeeding Korean business day. The Republic of Korea Ministry of Finance and Economy has designated SMBS as the institution responsible for the calculation and announcement of the basic exchange rate of Korean Won against major currencies. This spot exchange rate is published at about 15:30 Seoul time, which is usually 06:30 hours (London time) during winter or 07:30 hours (London time) during summer, on the rate calculation date, but no later than 09:00 hours Seoul time.

AA26.8.3 Cash Settlement shall comply with this paragraph AA26.8, paragraph A02.8, and the Clearing House Rules.

AA26.9 Trading Parameters

AA26.9.1 For additional information about the U.S. Dollar/Korean Won (USD/KRW) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA27
U.S. Dollar/Russian Ruble (USD/RUB) Cash Settled Future

AA27.1 Description
AA27.1.1 The U.S. Dollar/Russian Ruble (USD/RUB) Future is a cash settled future, referencing the “Russian Ruble per U.S. Dollar” fixing (or midpoint) rate published by the CME/EMTA Russian Ruble per U.S. Dollar Reference Rate and representing spot trading of Russian Ruble per U.S. Dollar on the futures contract termination day, which assesses a value of U.S. Dollar, being the lawful currency of the United States of America in terms of Russian Ruble, being the lawful currency of the Russian Federation (Russia).

AA27.1.2 The Exchange Product code shall be RUB.

AA27.1.3 Transactions shall be construed within the terms of this Chapter AA27, this Contract Module and the Clearing House Rules.

AA27.2 Contract Size
AA27.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA27.3 Contract Months
AA27.3.1 U.S. Dollar/Russian Ruble (USD/RUB) futures shall be available in such months as determined by the Exchange.

AA27.4 Trading Hours
AA27.4.1 U.S. Dollar/Russian Ruble (USD/RUB) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA27.5 Prices
AA27.5.1 Prices shall be quoted in Russian Ruble per U.S. Dollar.

AA27.5.2 The minimum price fluctuation shall be 0.0001 Russian Ruble per U.S. Dollar, equivalent to 10 Russian Ruble per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA27.5.3 The minimum price fluctuation shall be 0.00005 Russian Ruble per U.S. Dollar, equivalent to 5 Russian Ruble per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA27.5.4 There shall be no maximum price fluctuation.

AA27.6 Daily Settlement Prices
AA27.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA27.7 Termination of Trading
AA27.7.1 In respect of a Contract Month, trading shall terminate on the fifteenth calendar day of the Contract Month. If such date is not a business day for the Moscow interbank foreign exchange market, futures trading shall terminate on the next business day for the Moscow foreign exchange market.

AA27.7.2 On the last trading day, as described in AA27.7.1, the trading shall terminate at 11:00 hours (Moscow time), which is 07:00 hours (London time) during winter or 08:00 hours (London time) during summer.
AA27.8  Delivery
AA27.8.1  Open positions outstanding at the close of trading on the last trading day shall be performed by Cash Settlement.
AA27.8.2  The Final Settlement Price shall be equal to the spot exchange rate of the Russian Ruble per U.S. Dollar as reported on the termination of trading day by the CME/EMTA Russian Ruble per U.S. Dollar Reference Rate. This fixing rate is usually published at 13:30 hours Moscow time, which is usually 09:30 hours London time during winter or 10:30 hours London time during summer.
AA27.8.3  Cash Settlement shall comply with this paragraph AA27.8, paragraph A02.8, and the Clearing House Rules.

AA27.9  Trading Parameters
AA27.9.1  For additional information about the U.S. Dollar/Russian Ruble (USD/RUB) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA28
U.S. Dollar/South African Rand (USD/ZAR) Physically Deliverable Future (CLS Eligible)

AA28.1 Description
AA28.1.1 The U.S. Dollar/South African Rand (USD/ZAR) Future is a physically deliverable future, where delivery involves the transfer of South African Rand, being the lawful currency of the Republic of South Africa (South Africa), in exchange for U.S. Dollar, being the lawful currency of the United States of America.

AA28.1.2 The Exchange Product code shall be ZRA.

AA28.1.3 Transactions shall be construed within the terms of this Chapter AA28, this Contract Module and the Clearing House Rules.

AA28.2 Contract Size
AA28.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA28.3 Contract Months
AA28.3.1 U.S. Dollar/South African Rand (USD/ZAR) futures shall be available in such months as determined by the Exchange.

AA28.4 Trading Hours
AA28.4.1 U.S. Dollar/South African Rand (USD/ZAR) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA28.5 Prices
AA28.5.1 Prices shall be quoted in South African Rand per U.S. Dollar.

AA28.5.2 The minimum price fluctuation shall be 0.0001 South African Rand per U.S. Dollar, equivalent to 10 South African Rand per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA28.5.3 The minimum price fluctuation shall be 0.00005 South African Rand per U.S. Dollar, equivalent to 5 South African Rand per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA28.5.4 There shall be no maximum price fluctuation.

AA28.6 Daily Settlement Prices
AA28.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA28.7 Termination of Trading
AA28.7.1 In respect of a Contract Month, trading shall terminate on the second London business day immediately preceding the third Wednesday of the Contract Month (usually a Monday).

AA28.7.2 On the last trading day, as described in AA28.7.1, the trading shall terminate at 16:00 London time.
AA28.8  Delivery

AA28.8.1  Open positions outstanding at the close of trading on the last trading day shall be performed by Physical Delivery and the U.S. Dollar/South African Rand (USD/ZAR) Future is CLS Eligible.

AA28.8.2  Delivery shall be made on the third Wednesday of the Contract Month. If that day is not a business day in South Africa or is not a business day in the United States of America, then delivery shall be made on the next day which is a business day in both South Africa and the United States of America.

AA28.8.3  Delivery shall be made at the Final Settlement Price.

AA28.8.4  Delivery shall comply with this paragraph AA28.8, paragraph A02.6, and the Clearing House Rules.

AA28.9  Trading Parameters

AA28.9.1  For additional information about the U.S. Dollar/South African Rand (USD/ZAR) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA29
U.S. Dollar/Indian Rupee (USD/INR) Cash Settled Future

AA29.1 Description
AA29.1.1 The U.S. Dollar/Indian Rupee (USD/INR) Future is a cash settled future, referencing the “Indian Rupee per U.S. Dollar” fixing (or midpoint) rate published by the Reserve Bank of India (RBI) Indian Rupee per U.S. Dollar Reference Rate and representing spot trading of Indian Rupee per U.S. Dollar on the futures contract termination day, which assesses a value of U.S. Dollar, being the lawful currency of the United States of America in terms of Indian Rupee, being the lawful currency of the Republic of India (India).

AA29.1.2 The Exchange Product code shall be INR.

AA29.1.3 Transactions shall be construed within the terms of this Chapter AA29, this Contract Module and Clearing House Rules.

AA29.2 Contract Size
AA29.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA29.3 Contract Months
AA29.3.1 U.S. Dollar/Indian Rupee (USD/INR) futures shall be available in such months as determined by the Exchange.

AA29.4 Trading Hours
AA29.4.1 U.S. Dollar/Indian Rupee (USD/INR) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA29.5 Prices
AA29.5.1 Prices shall be quoted in Indian Rupees per U.S. Dollar.

AA29.5.2 The minimum price fluctuation shall be 0.0001 Indian Rupee per U.S. Dollar, equivalent to 10 Indian Rupee per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA29.5.3 The minimum price fluctuation shall be 0.00005 Indian Rupee per U.S. Dollar, equivalent to 5 Indian Rupee per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA29.5.4 There shall be no maximum price fluctuation.

AA29.6 Daily Settlement Prices
AA29.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA29.7 Termination of Trading
AA29.7.1 In respect of a Contract Month, trading shall terminate two Mumbai business days immediately preceding the last Mumbai business day of the Contract Month. If such date is a bank holiday in Mumbai, futures trading shall terminate on the next preceding Mumbai business day.

AA29.7.2 On the last trading day, as described in AA29.7.1, the trading shall terminate at 12:00 hours Mumbai time, which is usually 07:30 hours London time during winter or 08:30 hours London time during summer.
**AA29.8** Delivery

**AA29.8.1** Open positions outstanding at the close of trading on the last trading day shall be performed by Cash Settlement.

**AA29.8.2** The Final Settlement Price shall be equal to the Reserve Bank of India Indian Rupee per U.S. Dollar Reference spot exchange rate as reported on the termination of trading day and as published by Reuters on its page RBIB. The Reserve Bank of India Indian Rupee per U.S. Dollar Reference spot exchange rate is usually published about 13:00 hours Mumbai time, which is usually about 08:00 hours London time during winter or about 09:00 hours London time during summer.

**AA29.8.3** Cash Settlement shall comply with this paragraph AA29.8, paragraph A02.8, and the Clearing House Rules.

**AA29.9** Trading Parameters

**AA29.9.1** For additional information about the U.S. Dollar/Indian Rupee (USD/INR) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.
Chapter AA30
U.S. Dollar/Ukrainian Hryvnia (USD/UAH) Cash Settled Future

AA30.1 Description
AA30.1.1 The U.S. Dollar/Ukrainian Hryvnia (USD/UAH) Future is a cash settled future, referencing the Exchange spot trading rate of Ukrainian Hryvnia per U.S. Dollar on the futures contract termination day, which assesses a value of U.S. Dollar, being the lawful currency of the United States of America in terms of Ukrainian Hryvnia, being the lawful currency of the Ukraine.

AA30.1.2 The Exchange Product code shall be UAH.

AA30.1.3 Transactions shall be construed within the terms of this Chapter AA30, this Contract Module and the Clearing House Rules.

AA30.2 Contract Size
AA30.2.1 The Contract size shall be 100,000 U.S. Dollars.

AA30.3 Contract Months
AA30.3.1 U.S. Dollar/Ukrainian Hryvnia (USD/UAH) futures shall be available in such months as determined by the Exchange.

AA30.4 Trading Hours
AA30.4.1 U.S. Dollar/Ukrainian Hryvnia (USD/UAH) futures shall be available for trading during such hours as determined by the Exchange and as published on the Website from time to time.

AA30.5 Prices
AA30.5.1 Prices shall be quoted in Ukrainian Hryvnia per U.S. Dollar.

AA30.5.2 The minimum price fluctuation shall be 0.0001 Ukrainian Hryvnia per U.S. Dollar, equivalent to 10 Ukrainian Hryvnia per Contract, in respect of Bids, Offers, Transactions and Daily Settlement Prices for individual Contract Months.

AA30.5.3 The minimum price fluctuation shall be 0.00005 Ukrainian Hryvnia per U.S. Dollar, equivalent to 5 Ukrainian Hryvnia per Contract, in respect of Bids, Offers and Transactions for intra-contract spreads.

AA30.5.4 There shall be no maximum price fluctuation.

AA30.6 Daily Settlement Prices
AA30.6.1 The Exchange shall establish Daily Settlement Prices in respect of open positions for the purposes of position valuation and variation margin calculation, as described in the Trading Procedure.

AA30.7 Termination of Trading
AA30.7.1 In respect of a Contract Month, trading shall terminate on the fifteenth calendar day of the Contract Month. If such date is not a business day for the Kyiv interbank foreign exchange market, futures trading shall terminate on the next business day for the Kyiv interbank foreign exchange market.

AA30.7.2 On the last trading day, as described in AA30.7.1, the trading shall terminate at 16:00 hours Kyiv time, which is usually 14:00 hours London time.
**AA30.8 Delivery**

AA30.8.1 Open positions outstanding at the close of trading on the last trading day shall be performed by Cash Settlement.

AA30.8.2 The EMTA/Reuters Ukrainian Hryvnia per U.S. Dollar Reference Rate (EMTA UAH Industry Survey Rate). Normally, this fixing rate is published at 11:30 hours (Kyiv time), which is usually 09:30 hours London time. The fixing rate may be found on Thomson Reuters page EMTAUAHFIX or on EMTA’s website. The Final Settlement Price calculation is provided out to four decimal places. Following termination of Last Trading Day, open positions will be marked to market to the Final Settlement Price.

AA30.8.3 Cash Settlement shall comply with this paragraph AA30.8, paragraph A02.8, and the Clearing House Rules.

**AA30.9 Trading Parameters**

AA30.9.1 For additional information about the U.S. Dollar/Ukrainian Hryvnia (USD/UAH) Futures, please consult the relevant section of the Trading Parameters Document. In the event of a conflict between the Trading Parameters Document and any other information, please refer to the Exchange Rules.