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1 Part: Contract Specifications for Futures Contracts

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1.15 ~~Subpart: Specifications for Future Contracts on the Interest Rate for One-Month Cash Deposits in Euro (One-Month EURIBOR Futures)~~(deleted)

1.15.1 ~~Subject Matter of Contract~~

~~(1) A One-Month Euribor Future is a futures contract on the interest rate for one-month cash deposits in Euro. The value of a contract shall be EUR 3,000,000.~~

~~(2) After the close of trading in the contract, the seller of a One-Month Euribor Future shall pay in cash any difference between the agreed price and the higher final settlement price. The purchaser of a One-Month Euribor Future shall pay in cash any difference between the agreed price and the lower final settlement price.~~

~~— The final settlement price shall be determined by the Eurex Exchanges at 11:00 a.m. Brussels time on the final settlement day for a contract (subsection 1.15.2 paragraph (2) sentence 1) on the basis of the reference interest rate EURIBOR in Euro which will be calculated by the Euribor FBE and Euribor ACI for one-month cash deposits.~~

1.15.2 ~~Term, Close of Trading~~

~~(1) Terms expiring on the final settlement day of the 6 succeeding calendar months are available for trading at the Eurex Exchanges.~~

~~(2) The last trading day and final settlement day of a contract shall be the second Exchange day prior to the third Wednesday of the relevant performance month (calendar month pursuant to paragraph (1))— provided that on this day the Euribor FBE and Euribor ACI have determined the reference interest rate EURIBOR relevant to one-month cash deposits, otherwise the preceding Exchange day. The close of trading for the expiring contract is 11:00 a.m. Brussels time.~~

1.15.3 ~~Price Gradations~~

~~The price of a contract shall be quoted as a percentage with 3 decimal places on a basis of 100 less the interest rate traded. The minimum change in price ("Tick") shall be 0.005 percent (EUR 12.50).~~

1.15.4 ~~Performance, Cash Settlement~~

~~(1) The performance day shall be the Exchange day after the last trading day.~~

~~(2) Contracts shall be performed by cash settlement between Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.~~

1.15.5 ~~Consummation of Transactions (Pro Rata Matching)~~

~~The matching of orders and quotes relating to the One Month Euribor Future shall take place on the basis of the Pro Rata Matching Principle in accordance with subsection 2.2 paragraph (5) of the Conditions for Trading at Eurex Deutschland and Eurex Zürich.~~

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