

Trading Conditions

Conditions for Trading at Eurex Deutschland and Eurex Zürich

2 Part

2.1.16 Sub-Subpart

Specifications for Futures Contracts on the Interest Rate for Three-Month Cash Deposits in Euro (Three-Month Euribor Future)

2.1.16.1 Subject Matter of Contract

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

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

2.1.16.2 Term, Close of Trading

(1) Terms expiring on the final settlement day of the ~~3 succeeding calendar months and also for the 11~~ twelve succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges. The longest term of a contract is thus ~~3~~ three years.

(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 and quarterly month respectively~~, pursuant to paragraph (1)) - provided that on this day the Euribor FBE and Euribor ACI have determined the reference interest rate EURIBOR relevant to three-month cash deposits, otherwise the preceding Exchange day. The close of trading for the expiring contract is 11:00 a.m. Brussels time.