
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

Subpart 1.1 Contract Specifications for Money Market Index Futures Contracts

[...]

1.1.5 Price Gradations

- (1) The price of a Three-Month EURIBOR Futures Contract shall be quoted in index points with four decimal places on an index basis of 100 less the numerical value of the interest rate traded. The minimum price change ("Tick") for the product shall be 0.0025 index points (1/4 of a basis point per annum) ; this represents a value of EUR 6.25.

The minimum price change ("Tick") for the different instrument types of the contract is:

Instrument Type	Minimum Price Change
Simple Instruments	
Outright Contracts	0.005
Complex Instruments	
Standardized Futures-Strategies ¹	0.005
Standardized Futures-Strip-Strategies ²	0.0025
Non-Standardized Futures-Strip-Strategies ³	0.0025
<u>Inter-Product Spread Strategies</u> <u>"EURIBOR – Euro STR"</u>	<u>0.0025</u>

[...]

¹ Futures-Calendar-Spreads, Butterflies, Condors.

² Packs, Bundles.

³ Strips; After conclusion of a trade in a strip with an odd number of legs, it may occur in the process of splitting the trade into the individual leg trades that some of these leg trades are booked with a price gradation of 0.0025.