

3 Months Euro (Euribor) Futures

Exchange	LIFFE
Underlying Instrument	Three months Euro Interest Rate
Currency	Euro (EUR)
Settlement Type	Cash
Tick Size	0.005
Tick Value	€12.50
Contract Size	€1,000,000 ***
Minimum Price Fluctuation	0.005 (€12.50)
Daily Price Limits	None
Contract Months	March, June, September, December, and four serial months, such that 28 delivery months are available for trading, with the nearest six delivery months being consecutive calendar months
Trading Hours	<u>Malaysia time:</u> Summer Time: First Trading Session: 7:00 a.m. to 1.45 p.m. Pre-open: 1.45 p.m. – 2.00 p.m. Second Trading Session: 2.00 p.m. to 4.00 a.m. Winter Time: First Trading Session: 8:00 a.m. to 2.45 p.m. Pre-open: 2.45 p.m. – 3.00 p.m. Second Trading Session: 3.00 p.m. to 5.00 a.m.
Last Trading Day	Two business days prior to the third Wednesday of the delivery month
Trading Hours on Last Trading Day	Trading in Contracts for the current delivery month will cease at 5.00 p.m.(Malaysia time)
Final Settlement	Cash settlement based on the Exchange Delivery Settlement Price.