



Euribor[®] Options and Euribor Mid-Curve Options Strike Price Policy

The below policy relates to the strike prices available on Options on Three Month Euribor Futures & Mid-Curve Options on Three Month Euribor Futures (collectively, the "Options Contracts"). Effective 13 January 2025, all contracts will have a minimum strike increment of 0.0625, participants can request 0.0625 in any of the Options Contracts outside of the following Strike Price Policy:

- **Strike Price Range** for **0.0625** strikes will be **0.7500 +/- ATM**.
- **Strike Price Range** for **0.1250** strikes will be **1.5000 +/- ATM**.

Options on Three Month Euribor Futures, which list 8 Quarterly Expiry Months ("QEM") and 4 Serials Expiry Months ("SEM"), the following strike increments will be listed:

- All options will have 0.1250 prelisted. QEM 1-4 and all SEM will have 0.0625 prelisted.

Mid-Curve Options on Three Month Euribor Futures, which list 4 QEMs and 4 SEMs, the following strike increments will be listed:

- All QEM and SEM will have 0.1250 strikes.

The Exchange reserves the right to change or amend at its discretion this strike price policy.