Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 18.10.2021

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[…]

## Part 2 Clearing of Futures Contracts

[…]

### 2.22 Clearing of Index Total Return Futures Contracts

[…]

### 2.22.4 Margin Requirements

[…]

(2) The STM Variation Margin for Index Total Return Futures Contracts shall reflect the changes between the daily settlement prices expressed in index points.

In deviation from the first sentence and Part 1 Number 1.2 (5) and to compensate the effects of a switch of the applicable funding rate to the daily settlement price, on the €STR Transition Effective Date (€*STR Umstellungs-Effektivdatum*) (as defined in the Eurex Contract Specifications), the STM Variation Margin for Index Total Return Futures Contracts on EURO STOXX 50® shall reflect the changes between the Conversion Settlement Price calculated prior start of business on such day and the daily settlement price of such day. For the purposes of this Number 2.22.4, the "**Conversion Settlement Price**" shall be calculated in accordance with the document 'EURO STOXX 50® Index Total Return Futures: Conversion Methodology - €STR Transition' that was published in accordance with Chapter I Part 1 Number 17.2.

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