
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.22 Contract Specifications for Index Total Return Futures Contracts

[...]

1.22.6. Trading Conventions

[...]

1.22.6.3 Funding Rate

The Funding Rate applicable to Index Total Return Futures Contracts represents the benchmark overnight funding rate over which the TRF Spread quoted and traded is applicable ("Funding Rate"):

- For Index Total Return Futures Contracts on EURO STOXX 50[®] (SX5E) the Funding Rate is euro short-term rate (€STR) as published by the European Central Bank (ECB) (as a percentage), and in respect of any day until (and excluding) the €STR Transition Effective Date, plus the calculated spread between €STR and Eonia[®] (as a percentage) provided by European Central Bank (ECB) is added to €STR and forms part of the respective Funding Rate.
- For Index Total Return Futures Contracts on EURO STOXX[®] Banks (SX7E) and EURO STOXX[®] Select Dividend 30 (SD3E) the Funding Rate is euro short-term rate (€STR) as published by the European Central Bank (ECB) (as a percentage)
- For Index Total Return Futures Contracts on iStoxx Europe Collateral Indices the Funding Rate is euro short-term rate (€STR) as published by the European Central Bank (ECB) (as a percentage)
- For Index Total Return Futures Contracts on FTSE[®] 100 is Sterling Overnight Index Average (SONIA) as published by the Bank of England (as a percentage)

Contract Specifications for Futures Contracts
and Options Contracts at Eurex Deutschland

Eurex14e

As of 18.10.2021

“€STR Transition Effective Date” shall be 18.10.2021. To maintain orderly trading conditions, the Management Board of Eurex Deutschland may postpone the date, and any such postponement shall be made public by announcement.

[...]
