
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

[...]

1.22.6.3 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)

"€STR Transition Effective Date" shall be [·].[·].202[·]. 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.

[...]

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