
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, 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 50[®] (SX5E), 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)
- [...]

~~"€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.~~

[...]

Subpart 1.26 Contract Specifications for Equity Total Return Futures Contracts

[...]

1.26.3 Term

~~For Equity Total Return Futures Contracts, terms of up to 24 months are available for trading at Eurex Deutschland until the final settlement days (Number 1.26.4 Paragraph 4) of the next, the second and the third months, the next three succeeding quarterly months (March, June, September, December) and the next two succeeding half-year expiration days (June and December) thereafter.~~

For Equity Total Return Futures Contracts, terms of up to 24 months until the respective final settlement days (Number 1.26.4 Paragraph 2) such that at any time the nearest:

- four semi-annual expirations (June, December).
- five quarterly expirations (March, June, September, December).
- three monthly expirations.

are available for trading at Eurex Deutschland. Where expirations would overlap according to the prior sentence only a single expiration will be available.

[...]
