

## Attachment 2 to Eurex circular 79/19

### TRF EONIA transition consultation

Please fill out the form by writing “Agree” or “Disagree” and insert your comments (if applicable) and send it to [client.services@eurexchange.com](mailto:client.services@eurexchange.com).

#### Question 1:

Do you agree with the proposed change for the definition of Funding Rate from EONIA<sup>®</sup> to become €STR + the ECB calculated spread between €STR and EONIA<sup>®</sup> under the revised methodology proposed?

#### Question 2:

Do you agree with the proposed change for the trading hours applicable to EURO STOXX 50<sup>®</sup> Total Return Futures?

#### Question 3:

Do you agree with the proposed change to immediately incorporate any revised and re-published euro short term rate €STR published by the ECB to re-calculate the Funding Rate and be incorporated into the EURO STOXX 50<sup>®</sup> Total Return Futures price?

#### Question 4:

Do you agree with the proposal to switch the Funding Rate of EURO STOXX 50<sup>®</sup> Total Return Futures to the proposed €STR based floating rate and to simultaneously put in place a compensation methodology in line with the implementation timelines to be determined by Eurex Clearing?