EUREX EurexOTC Clear Product List

Attribute			
	Attribute Definition	Example	Remark
Additional Payments	Fees or other payments defined at contract conclusion. The Fees have to be in trade currency. There is no restriction on the number of	•	T+1 ≤ Fee Date ≤ Termination Date
- Landing Control of the Control of	fees/ additional payments which can be added to a trade.	EUR 100	where "T" stands for cleared date
Calculation Period Date Business Day	Adjustment convention for the calculation period dates of a contract if calculation period dates fall on a holiday.		Possible values:
Convention		Following	None (no adjustments to any Business Day Convention) Following Mod Following Preceding
Calculation Period Date Holiday	Holiday calendars used for the Calculation Period Date Holiday Calendar.	EUTA	
Calendar Compounding Method	Method used for compounding of interest at the floating leg if payment period is a multiple of the index tenor.		Straight: Interest on interest is paid both on floating rate and spread
compounding wethod	method used for compounding of interest at the floating leg if payment period is a multiple of the index tenor.	Flat	Straight: merest on interest is paid on on noating rate and spread amounts. Flat: Interest on interest is paid on floating rate amounts, spread is paid on initial notional. Refer to the international Swaps and Derivatives Association (SDA) for further description of compounding methods. Compounding is only applicable to the floating leg
Day Count Convention	Defines the calculation method for interest accrual in a period.	ACT/360	For a definition of the different Day Count Conventions please refer to the Clearing Conditions of Eurex Clearing AG.
Fixed Leg Maximum Period Length Long First / Long Last	The maximum length of the long broken period on the fixed leg.	1Y+1M	-
Fixed Rate	Fixed log rate. The value is allowed to have up to 10 decimal points, i.e. the precision is 0.000000001; 0.00000001%; or 0.000001 basis points.	0.01	For trades submitted with a Fixed Rate greater than 10 decimal points, these trades will be rounded down to 10 decimal points. However, the reports will only show 8 decimal points, as per the Known Limitations list.
Fixing Date Calendar	Holiday calendars used for the fixing of floating rates.	EUTA	
Fixing Date Offset	The reset of the Floating Index occurs with the frequency of the tenor	-2 business days	
Fining Data Balatin: *	length on or before the reset date (a negative value implies that a fixing prior to the reset date will be taken).	•	
Fixing Date Relative to Floating Index	Fixing of floating rates is done at the beginning or end of the period. The name of the Floating Rate Index. It is unique for each currency and	Period Begin	
rivaung index	The name of the Floating Rate Index. It is unique for each currency and has to match exactly in order to be eligible for clearing.	USD-LIBOR-BBA	
Floating Index Tenor	Possible index tenors of the Floating Index.	3M	
Floating Leg Index Spread	A fixed spread on the floating rate. The value is allowed to have up to 10 decimal points, i.e. the precision is 0.000000001; 0.0000001%; or 0.00001 basis points. Simple spread means that the rate is not part of compounding i.e. the floating rate is derived by compounding the finings for the period	0.01	For trades submitted with a Fixed Rate greater than 10 decimal points, these trades will be rounded down to 10 decimal points.
	and the spread is added afterwards on top.		
Floating Leg Maximum Period Length Long First / Long Last	The maximum length of the long broken period on the floating leg.	7M	
Floating Rate Forward Starting	Both positive and negative spreads are permitted unless stated otherwise A swap can have it's start date after today's date. A forward starting swap has to adhere to maximum maturity rules.	-/	Adjusted start dates are permissible for Forward Starting swaps
Index Level Interpolation	Specifies how the inflation index level of inflation swaps is determined.	start month value	Adjusted start dates are permissible for Forward Starting Swaps
Inflation Leg Reference Rate	For Zero Coupon Inflation Swaps the underlying reference rate for the calculation of the payments on the inflation leg.		Supported indexes in EUR: HICPxT, FRCPIx
	la con compositional annual composition and control and the control and the particular of the particul	HICPxT	Supported index in GBP: UK RPI
Initial Index Level	First pre-defined index level of a Zero Coupon Inflation Swap.	100	
Initial Rate	First pre-defined floating leg rate.	0.01	
Leg combination	Possible combinations of fixed and floating legs.	Fixed/Float	
Maturity Date Business Day Convention	Adjustment convention for the maturity date of an Interest Rate Derivative if the termination date falls on a holiday.	Following	
Maximum Maturity	Defines the maximal residual term of a swap in years or months to be eligible for clearing at Eurex Clearing AC. Maximum maturity is defined as the latest possible date on which the termination of a swap contract may occur. The maximum eligible termination date is calculated by adding the spot lag in business days and the maximum maturity to today's date and applying Modified Following Business Day Convention. Eurex Clearing accepts a backloaded trade with an initial residual term greater than the eligible maximum maturity but	51 years	For a maximum maturity of 51 years the logic is as follows: Termination Date(End Date) <= current date + spot lag + 18,675 calenda days (-51 years + 2 months) + MODFOLLOWING with a standard spot lag, e.g. 2 business days for EUR, USD, CHF, JPY,
	terminating before the maximum allowed termination date: e.g. a CHF swap with an initial tenor of 40 years will be cleared if the start date lies at least 10 years before today's date, so that the termination date will take place before the maximum eligible date.		and 0 for GBP.
Minimum Notional	date lies at least 10 years before today's date, so that the termination date will take place before the maximum eligible date. The minimum notional eligible for clearing.	0.01	and 0 for GBP. Minimal notional is CCY 0.01 unless stated otherwise
Minimum Period Length Short First / Short Last	date lies at least 10 years before today's date, so that the termination date will take place before the maximum eligible date. The minimum notional eligible for clearing. The minimum length of the broken period.	0.01 1 business day	
Minimum Period Length Short First /	date lies at least 10 years before today's date, so that the termination date will take place before the maximum eligible date. The minimum notional eligible for clearing. The minimum length of the broken period. Defines the minimum amount of time between today's date and the termination date of the contract. The termination date for a backloaded trade has to be not prior to today's date plus minimum residual term in order to be accepted for		
Minimum Period Length Short First / Short Last	date lies at least 10 years before today's date, so that the termination date will take place before the maximum eligible date. The minimum notional eligible for clearing. The minimum length of the broken period. Defines the minimum amount of time between today's date and the termination date of the contract.	1 business day	Minimal notional is CCY 0.01 unless stated otherwise The required minimum term for a Zero Coupon Inflation Swap is 28 calendar days.
Minimum Period Length Short First / Short Last Minimum Residual Term Minimum Term Payment Date Business Day Convention	date lies at least 10 years before today's date, so that the termination date will take place before the maximum eligible date. The minimum notional eligible for clearing. The minimum length of the broken period. Defines the minimum amount of time between today's date and the termination date of the contract. The termination date for a backloaded trade has to be not prior to today's date plus minimum residual term in order to be accepted for clearing at Eurex Clearing AG. Defines the minimum number of days for a Swap Adjustment convention for the payment dates of a contract if payments fall on a holiday.	1 business day 1 business day 28 calendar days Following	Minimal notional is CCY 0.01 unless stated otherwise The required minimum term for a Zero Coupon Inflation Swap is 28 calendar days. For all other products, Minimum Term is the same as Minimum Residua
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Note: business days, whenever mentioned, are defined by the applicable calendar.

EUREX Supported Product: Overnight Indexed Swap (OIS)

LONEX STA				• • •											
Attribute	USD		US	D	EU	JR	G	BP	J	IPY	CH	F	D	KK	Restrictions
Trade Specific Floating Index	USD-SOFR OIS Co	ompound	USD-Federal Fund	s-OIS Compound	EUR-EuroSTR-C	OIS Compound	GBP-SONIA-	OIS Compound	JPY-TONA-O	DIS Compound	CHF-SARON-O	IS Compound	DKK-DESTR-C	DIS Compound	The new ISDA 2021 Floating Rate Option naming conventions are eligible from 4th October 2021. The full list of eligible ISDA 2006 and ISDA 2021 FROs can be found in the Floating Rate Options tab
Maximum Maturity	51 years (18,67	75 days)	51 years (18	3,675 days)	61 years (22	2,335 days)*	51 years (1	18,675 days)	31 years (1	11,375 days)	31 years (11	,375 days)	11 years (4,050 days)	*MarkitWire does not support amortization of EUR swaps over 51 years (18,675 days)
Minimum Residual Term	1 business	day	1 busine	ess day	1 business day 1 business day 2 business days 1 business day			2 busin	ess days	n/a					
Minimum Term	1 business	day	1 busine	ess day	1 busine	ess day	1 busis	ness day	2 busin	ness days	1 busine	ss day	2 business days		n/a
Forward Starting	✓		·	•	·	/	✓			✓	~			/	The sum of forward starting period and tenor of the swap must not exceed the maximum residual term for the product.
Additional Payments	Arbitrary number of add in USD		Arbitrary number of a		Arbitrary number of a		s Arbitrary number of in	f additional payment GBP		f additional payments ı JPY	Arbitrary number of a			oer of additional Its in DKK	T+1 ≤ Fee Date ≤ Termination Date for EUR, USD, GBP, CHF T+2 ≤ Fee Date ≤ Termination Date for DKW, JPY For forward starting trades, additional payments are also allowed before trade start date.
Product Specific Roll Convention	<u> </u>														Different Roll Conventions are allowed on each leg
ROSI CONVENTION		Day of Month (1-30) EOM IMM None									E(onth (1-30) DM IM one	Different Roll Conventions are allowed on each leg		
Start Date Business Day Convention						Folio Mod F	ione owing following ceding						Mod Fe	owing	Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention						Folio Mod F	one owing following ceding						Follo Mod Fo	one owing ollowing eding	Different Business Day Conventions are allowed on each leg If the maturity date is adjusted, then Maturity Date Business Day Convention must have always the same Business Day Convention as the Payment Date Business Day convention
Leg Specific															
Different Effective Dates on legs							Y							γ	n/a
Leg Combination Payment Period	Fixed/Flo	at	Fixed/	Float	Fixed/	/Float	Fixed	1/Float	Fixed	d/Float	Fixed/	Float	Fixed	/Float	It is allowed that the start and end dates of both swap legs are different. Different Payment Periods are allowed on each leg
	annually	Float monthly quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float monthly quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float monthly quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float monthly quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float monthly quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float monthly quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float monthly quarterly semi-annually annually zero coupon	,
Day Count Convention						30E 30E/3 ACT ACT/3 ACT/A ACT/A	/360 £/360 160.ISDA f/360 65.FIXED ICT.ISDA 65.ISDA CT.ICMA CT.ISMA						30E/3 30E/3 ACT ACT/36 ACT/A ACT/3	/360 /360 60.ISDA /360 65.FIXED CT.ISDA 65.ISDA 5T.ICMA CT.ISMA	For a definition of the day count conventions please see Clearing Conditions of Eurors Clearing Al, Chapter VIII Part 2 Rumber 2.2 d. based on the 2006 ISDA Definitions or the 2000 ISDA Definitions, as specified in the trade record transmitted via the Approved Trade Source System.
Payment Relative to						Perio	od End						Perio	d End	n/a
Payment Lag		Float 1 business day 2 business days	Fixed 0 business days 1 business day 2 business days	Float 1 business day 2 business days	Fixed 0 business days 1 business day 2 business days	Float 1 business day 2 business days	1 busin 2 busin	ness days ness day ness days	Fixed 0 business days 1 business day 2 business days	Float 1 business day 2 business days	0 busine 1 busine 2 busine	ss day	Fixed 0 business days 1 business day 2 business days	Float 2 business days	Different Payment Lags are allowed on each leg
Payment Date Business Day Convention						Mod F	owing ollowing ceding							owing ollowing eding	Different Business Day Conventions are allowed on each leg
Payment Date Calendar	USNY required, other ca	lendars optional	USNY required, othe	r calendars optional	EUTA required, other	r calendars optional	GBLO required, oth	er calendars optional	JPTO required, other	er calendars optional	CHZU required, other	calendars optional	DKCO required, oth	er calendars optiona	Calendars have to be equal for roll dates (calculation period dates) and payment dates.
Calculation Period Date Business Day Convention	None Following Mod Following Preceding						Follo	one owing ollowing eding	Different Business Day Conventions are allowed on each leg If the calculation period end dates are adjusted, then the Calculation Period Date Business Day Convention must have the same Business Day Convention as the Payment Date Business Day convention						
Calculation Period Date Holiday Calendar	USNY required, other calendars optional USNY required, other calendars optional EUTA required, other calendars optional GBLO required, other calendars optional JPTO required, other calendars optional CHZU required, other calendars optional							DKCO required, oth	er calendars optiona	Calendars have to be equal for roll dates (calculation period dates) and payment dates.					
Fixed Rate	Any fixed rate (including negative and zero fixed rates) is supported								zero fixed rate	luding negative and es) is supported	n/a				
Floating Index Tenor							ness day							iess day	n/a
Fixing Date Offset Fixing Date Relative to							ness days od End						0 business days Period End		n/a
Fixing Date Relative to Fixing Date Calendar							1		l === =		I				n/a n/a
Floating Leg Index Spread	USGS required, other ca	uengars optional	USNY required, othe	r caiendars optional	EUTA required, other			er calendars optional	JP I'O required, other	er calendars optional	CHZU required, other	caiendars optional			Both positive and negative spreads are permitted.
		Simple spread only							Simple sp	oread only	Definition of Simple Spread is in the User Guide tab				
Stub Specific															

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EUREX Supported Product: Overnight Indexed Swap (OIS)

Attribute	USD	USD	EUR	GBP	JPY	CHF	DKK	Restrictions
Stub Type			short first, i long first, ic	ong last			short first, short last long first, long last	Stub Periods are not eligible for Zero Coupon payments. (i) It is allowed to have one stub on one leg and no stub on the other leg. (ii) It cash leg has a stub, both stubs must be of the same type, e.g. both first or b
Minimum Period Length Short First / Short Last			1 busines	s day			1 business day	n/a
Floating Leg Maximum Period Length Long First / Long Last			1Y + 1	М			1Y + 1M	n/a
Fixed Leg Maximum Period Length Long First / Long Last			No restric	tions			No restrictions	n/a
Variable Swap Specific								
Variable Swap Schedule Dates			YYYY-MIN	I-DD			YYYY-MM-DD	The (adjusted) schedule dates for either notional, fixed rate or index spread schedule must match the (adjusted) accrual period start dates.
Variable Notional			~				√	The notionals can be different for each accrual period and for each leg, but the notional must be greater than zero. It is allowed that the start and end dates of both swap logs are different. Variable Retional is not applicable in combination with Zero Coupon payments on the same logs.
Variable Fixed Rate			✓		_	_	✓	Variable Fixed Rate is not eligible for Zero Coupon legs and payments made on Compounding basis.
Variable Index Spread (positive or negative)			✓				v	Variable Index Spread is not eligible for Zero Coupon payments and payments made on Compounding basis.
Break Clauses			Break clauses are not eligible and will not b	e recognized in the course of novati	on		Break clauses are not eligible and will not be recognized in the course of novation	n/a

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EUREX Supported Product: Fixed / Float IRS

Attribute	E	UR	D	КК	S	EK	N	OK	P	LN	C	ZK	Н	UF	Restrictions
								Trade Spec	ific						
Floating Index			DKK-	CIBOR											The new ISDA 2021 Floating Rate Option naming conventions are eligible from 4th October 2021. The full list of eligible ISDA 2006 and ISDA 2021 FROs can be found in the Floating Rate Options tab.
	EUR-E	URIBOR	DKK-C	IBOR2	SEK-S	STIBOR	NOK-	NIBOR	PLN-1	NIBOR	CZK-I	RIBOR	HUF-E	SUBOR	NOK-NIBOR-NIBR is automatically changed to OIBOR when cleared.
															PLN swaps are not clearable under the FCM Regulations, for FCM Clearing Members clearing proprietary and client business.
Cessation		ı/a		/a		ı/a		ı/a		/a		/a		/a	Swaps referencing USD LIBOR index and having their final USD LIBOR fixing- before index cossation date will be kept until final settlement.
															In the SIMU environment, USD LIBOR swaps will not be bookable after 23rd March 2023, which is right after the second dress rehearsal.
Maximum Maturity	61 years (2	-		1,375 days)		11,375 days)	-	11,375 days)		5,871 days)		5,871 days)		5,871 days)	*MarkitWire does not support amortization of EUR swaps over 51 years (18,675 days)
Minimum Residual Term		ness day		ess days		ess days		ess days		iess day		ess days		ess days	n/a
Minimum Term	1 busir	ness day	2 busin	ess days	2 busin	ess days	2 busin	ess days	1 busir	iess day	2 busin	ess days	2 busin	ess days	n/a
Forward Starting							•	/							The sum of forward starting period and tenor of the swap must not exceed the maximum residual term for the product.
Additional Payments	Arbitrary numl paymen	ber of additional Its in EUR		er of additional ts in DKK		ber of additional nts in SEK	Arbitrary numb paymen	ber of additional Its in NOK	paymer	er of additional ts in PLN	Arbitrary num paymer	ber of additional ets in CZK	Arbitrary numb paymen		T+1 : Fee Date : Termination Date for EUR, USD, PLN T+2 : Fee Date : Termination Date for DUK, SEK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed before trade start date.
								Product Spe	cific						
Roll Convention								onth (1-30)							Different Roll Conventions are allowed on each leg
								OM MM one							
Start Date Business Day Convention															Different Business Day Conventions are allowed on each leg
,	None Following Mod Following Proceding								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Maturity Date Business Day Convention	None								Different Business Day Conventions are allowed on each leg						
							Mod Fo	owing ollowing eding							If the maturity date is adjusted, then Maturity Date Business Day Convention must have always the same Business Day Convention as the Payment Date Business Day convention
								Leg Specif	ic						
Different Effective Dates on legs							,	Υ							n/a
Leg Combination	Fixed	l/Float	Fixed	/Float	Fixed	I/Float	Fixed	I/Float	Fixed	/Float	Fixed	/Float	Fixed	/Float	It is allowed that the start and end dates of both swap legs are different.
Payment Period															The payment frequency must be a multiple of the index tenor, except for stub
	Fixed	Float	Fixed		Fixed		Fixed	_	Fixed		Fixed		Fixed	_	periods.
	monthly	monthly	monthly	Float quarterly	monthly	Float quarterly	monthly	Float quarterly	monthly	Float quarterly	monthly	Float quarterly	monthly	Float quarterly	Different Payment Periods are allowed on each leg
	quarterly semi-annually	quarterly semi-annually	quarterly semi-annually	semi-annually	quarterly semi-annually	semi-annually	quarterly semi-annually	semi-annually	quarterly semi-annually	semi-annually	quarterly semi-annually	semi-annually	quarterly semi-annually	semi-annually	
	annually	annually	annually	annually	annually	annually	annually	annually	annually	annually	annually	annually	annually	annually	For a zero coupon floating leg a compounding method and compounding index
	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	period need to be selected. For a zero coupon fixed rate schedule, a floating rate spread schedule and
															variable notional schedule are not available.
Day Count Convention		-	-	-		-		/360	-	-	-	-	-		Different Day Count Conventions are allowed on each leg
								/360							For a definition of the day count conventions please see Clearing Conditions of
								60.ISDA 7/360							Eurex Clearing AG, Chapter VIII Part 2 Number 2.2.6
								5.FIXED							based on the 2006 ISDA Definitions or the 2000 ISDA Definitions, as specified in
								CT.ISDA							the trade record transmitted via the Approved Trade Source System.
							ACT/AC	65.ISDA Ct.icma							
								CT.ISMA							
Payment Relative to							Perio	d End							n/a
Payment Lag	0 - 2 business days								Different Payment Lags are allowed on each leg						
Payment Date Business Day Convention	Following Mod Following Proceding								Different Business Day Conventions are allowed on each leg						
Payment Date Calendar	EUTA required, other calendars DKCO required, other calendars optional DKCO required, other calendars optional SEST required, other calendars optional NOOS required, other calendars optional Optional Optional Optional Optional						Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg								
Calculation Period Date Business Day Convention								one .							Different Business Day Conventions are allowed on each leg
								one owing							
	Mod Following Preceding							If the calculation period end dates are adjusted, then the Calculation Period Dat Business Day Convention must have the same Business Day Convention as the Payment Date Business Day convention							
Calculation Period Date Holiday Calendar		other calendars		other calendars	SEST required, other	er calendars optiona				other calendars		other calendars		other calendars	Calendars have to be equal for roll dates (calculation period dates) and payment
	opt	ional	j opti	ional			opti	ional	opt	ional	opt	ional	opti	onal	dates on each leg

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EUREX Supported Product: Fixed / Float IRS

Attribute	EUR	DKK	SEK	NOK	PLN	CZK	HUF	Restrictions			
Fixed Rate		•	Any fixed rate	e (including negative and zero fixed rate)	is supported			Fixed rate is allowed for Zero Coupon Swaps. Fixed interest amount for Zero Coupon Swaps must have a positive value.			
nitial Rate			The fixing for the first	floating period can be defined manually.	Any rate is sunnerted			The anterest amount for 2010 coupon composition and a position value.			
Compounding Method			inv mang ivi niv ma	Flat Straight				Required if the index tenor is less than the payment period. Compounding is not supported in combination with a variable fixed rate, variable index spread or variable notional on the same leg. Compounding is not supported in combination with stub periods on the same leg. lea.			
Floating Index Tenor	1M 3M 6M 1Y	3M 6M	3M	3M 6M	3M 6M	3M 6M	3M 6M	If compounding is applied, then index tenor should be less than payment peri			
Fixing Date Offset		•	Any fixin	ig lag between 0 and -10 business days is	allowed		•	n/a			
Fixing Date Relative to			•	Period Begin				n/a			
Fixing Date Calendar	EUTA required, other calendars optional	DKCO required, other calendars optional	SEST required, other calendars optional	NOOS required, other calendars optional	PLWA required, other calendars optional	CZPR required, other calendars optional	HUBU required, other calendars optional	n/a			
Floating Leg Index Spread			Any inde	x spread (including negative spread) is su	ipported			n/a			
	Stub Specific										
Stub Type		Stub period is not allowed for Zero Coupon Swap and Compounding Swap leg (ii) It is allowed to have one stub on one leg and no stub on the other leg. (iii) If each leg has a stub, both stubs must be of the same type, e.g. both first (iii) two stubs on each leg are allowed. (iv) predetermined first fixings are supported.									
Minimum Period Length Short First / Short Last	1 business day	2 business days	2 business days	2 business days	1 business day	2 business days	2 business days	n/a			
Floating Leg Maximum Period Length Long First / Long Last	1Y + 1M	7M	4M	7M	7M	7M	7M	n/a			
Fixed Leg Maximum Period Length Long First / Long Last				No restrictions				n/a			
Stub Period Index (Interpolation)	1W 1M 3M 6M 1Y	1W 1M 3M 6M	1W 1M 2M 3M	1W 1M 2M 3M 6M	1W 2W 1M 3M 6M	1W 2W 1M 2M 3M 6M	1W 2W 1M 2M 3M 6M	Length of the stub period should be in between two neighboring index tener that can be selected for rate interpolation. N.B. where the currency is USD and the termination date is before 91.10.282 1W, 1M, 2M, 3M, 6M will be used; where the termination date is on or after 91.10.2021 1M, 3M, 6M will be used.			
		<u> </u>		Variable Swap S	pecific		•				
Variable Swap Schedule Dates				YYYY-MM-DD	•			The (adjusted) schedule dates for either notional, fixed rate or index spread schedule must match the (adjusted) accrual period start dates.			
Variable Notional			The notionals can be different for each accrual period and for each leg, but the notional must be greater than zero. It is allowed that the start and end dates of both swap legs are different. Variable Notional is not applicable in combination with Compounding or Zero Coupon payments on the same leg.								
Variable Fixed Rate				Variable Fixed Rate is not eligible for Zero Coupon legs and payments made of Compounding basis.							
								Variable Index Spread is not eligible for Zero Coupon payments and payment			
Variable Index Spread (positive or negative) Break Clauses				√				made on Compounding basis.			

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		_	e currency ten														
Attribute	U	SD	EUR		E	JR	D)	KK	Trade Specific	OK	P	LN	C	ZK	Н	UF	Restrictions
Floating Index																	New ISDA 2021 Floating Rate Option naming conventions are eligible from 4th October 2021. The full list of eligible ISDA 2006 and ISDA 2021 FROs can be found in the <i>Floating Rate Options</i> tab.
	USD-SOFR OIS Compound	USD-Federal Funds-OIS Compound	EUR-EURIBOR	EUR-EURIBOR	EUR-EURIBOR	EUR-EuroSTR-OIS Compound	DKK-CIBOR DKK-CIBOR2	DKK-CIBOR DKK-CIBOR2	NOK-NIBOR-OIBOR / NOK-NIBOR-NIBR	NOK-NIBOR-OIBOR / NOK-NIBOR-NIBR	PLN-WIBOR	PLN-WIBOR	CZK-PRIBOR	CZK-PRIBOR	HUF-BUBOR	HUF-BUBOR	PLN suaps are not dearable under the FGM Regulations, for FGM Clearin Members clearing proprietary and client business.
Cessation	m/a								ı/a	Swaps referencing USD LIBOR index and having their final USD LIBOR fixing before index cossation date will be kept until final settlement. In the SIMU environment, USD LIBOR swaps will not be bookable after							
Maximum Maturity	51 years (*	18.675 davs)	61 years (22,33	S davd*	61 years (2	2,335 days)	31 years (1	1 275 davd	21 years (11,375 days)	16 years ((5,871 days)	16 years (f	5,871 days)	16 years /	5,871 days)	23rd March 2023, which is right after the second dress rehearsal. *MarkitWire does not support amortization of EUR swaps over 51 years
Minimum Residual Term	1 husi	ness day	1 business	dav	1 busin		2 busine			ess days		ness day	2 busin			ess days	(18,675 days) n/a
Minimum Term Forward Starting	1 busi	ness day	1 business	daý	1 busir	ess day	2 busine	ess days	2 busir	ess days	1 busi	ness day	2 busin	ess days	2 busir	ess days	n/a
•									✓								The sum of forward starting period and tenor of the swap must not exceed the maximum residual term for the product.
Additional Payments	Arbitrary number of ad	ditional payments in USD	Arbitrary number of addition	nal payments in EUI	t Arbitrary number of add	litional payments in EUR	t Arbitrary number of add	fitional payments in DKI			Arbitrary number of ad	lditional payments in PLN	Arbitrary number of add	ditional payments in CZK	Arbitrary number of ad	ditional payments in HUI	T+1 < Fee Date < Termination Date for EUR, USD, PLN 172 < Fee Date < Termination Date for DKK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed before trade start date.
Roll Convention	Ι							Day of M	Product Specifi onth (1-30)	:							Different Roll Conventions are allowed on each leg
								I	OM VIM one								
Start Date Business Day Convention								Foli Mod F	one owing ollowing ceding								Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention								N	one								Different Business Day Conventions are allowed on each leg
									owing ollowing ceding Leg Specific								If the maturity date is adjusted, then Maturity Date Business Day Convention must have always the same Business Day Convention as the Payment Date Business Day convention
Different Effective Dates on legs									Υ								n/a
Leg Combination	Float	t/Float	Float/Flo	at	Float	/Float	Float	/Float	Float	/Float	Float	t/Float	Float	/Float	Floa	/Float	It is allowed that the start and end dates of both swap legs are different.
Payment Period																	The payment frequency must be a multiple of the index tenor, except for stub periods.
	mo qua semi-a anr zero	oat nthly rterly	Float monthi quarteri semi-annu annuali	y Iv	Fi moi		Flo quar	oat terly	FI qua	oat rterly	El qua	loat irterly	Flo quar	oat rterly	E qua	oat rterly	Different Payment Periods are allowed on each leg
	semi-a	annually	semi-annu	ally	semi-a	nnually	semi-a anni	nnually ually	semi-a	innually iually	semi-a	annually nually	semi-a	nnually ually	semi-	innually ually	For a zero coupon floating leg a compounding method and compounding
	zero	coupon	zero coup	y on	zero c	oupon	zero c	oupon	zero	coupon	zero	coupon	zero c	coupon	zero	coupon	index period need to be selected. For a zero coupon fixed rate schedule, a floating rate spread schedule and variable notional schedule are not available.
Day Count Convention								30/3 AC ACT/3 ACT/3 ACT/A ACT/A	7360 17360 60 ISDA 17360 65 FIXED ICT ISDA 65 ISDA CT ICMA CT ISMA								Different Day Count Conventions are allowed on each leg For a definition of the day count conventions please see Clearing Conditions of Euro Clearing AC, Chapter VIII Part 2 Number 2.2.4 based on the 2004 KDA Definitions or the 2009 KDA Definitions, as specified in the trade record transmitted via the Approved Trade Source System.
Payment Relative to Payment Lag	1 . 2 husiness days	1 - 2 business days	0 - 2 busines	s davs	0 - 2 business days	1 - 2 business days	0 - 2 busi	1411	0 - 2 bus	iness davs	0 - 2 bus	siness days	0 - 2 busi	iness davs	0 - 2 bu	iness days	n/a Different Payment Lags are allowed on each leg
Payment Date Business Day Convention					<u>-</u>	<u> </u>	1	Mod F	l owing ollowing ceding								Different Business Day Conventions are allowed on each leg
Payment Date Calendar	USNY required, oth	er calendars optional	EUTA required, other ca	alendars optional	EUTA required, other	er calendars optional	DKCO required, other	er calendars optional	NOOS required, oth	er calendars optional	PLWA required, oth	er calendars optional	CZPR required, other	er calendars optional	HUBU required, oth	er calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg
Calculation Period Date Business Day Convention								Foli Mod F	one owing ollowing ceding								Different Business Day Conventions are allowed on each leg If the calculation period end dates are adjusted, then the Calculation Period Date Business Day Convention must have the same Business Day Convention as the Payment Date Business Day convention
Calculation Period Date Holiday Calendar	USNY required, oth	er calendars optional	EUTA required, other ca	alendars optional	EUTA required, other	er calendars optional	DKCO required, other			er calendars optional	PLWA required, oth	er calendars optional	CZPR required, othe	er calendars optional	HUBU required, oth	er calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg
Initial Rate Compounding Method	 		1				ine fixing for the	urst noating period can	be defined manually. An	race is supported			1		1		Required if the index tenor is less than the payment period.
	Daily Compounding	Daily Compounding	Flat Straigh	ı	Flat Straight	Daily Compounding	Fi Stra		F Str	lat aight		Flat aight	FI Stra		i Str	lat aight	Compounding is not supported in combination with a variable fixed rate, variable index spread or variable notional on the same leg. Compounding is not supported in combination with stub periods on the same leg.
Floating Index Tenor	1D	1D	1M 3M 6M 1Y	1M 3M 6M 1Y	1M 3M 6M 1Y	1D	31	М		im M	'	SM SM	3 6	M M	3	M	If compounding is applied, then index tenor should be less than payment period.
Fixing Date Offset	0 business days	0 business days	Between 0 a	nd -10	Between 0 and -10	0 business days	Any fixing lag between is all	0 and -10 business days	Any fixing lag between	0 and -10 business days	Any fixing lag between	o and -10 business days lowed	Between	0 and -10	Between	0 and -10	n/a
Fixing Date Relative to	-	od End	Period Be	gin	Period Begin	Period End	Period		+	d Begin	<u> </u>	d Begin	Period	1 Begin	Perio	d Begin	n/a
	Peni		. Glou be	•	renou begin	relied fild	Pelloc		Pello		l reno		Pelloc		reno		1

la							'es				Inv
Different Leg Effective Dates Fixing Date Calendar				1		· · · · · · · · · · · · · · · · · · ·	es I			I	Effective/maturity dates may differ across legs
Fixing Date Calendar	USGS required, other calendars optional	USNY required, other calendars optional	EUTA required, other calendars optional	EUTA required, othe	er calendars optional	DKCO required, other calendars optional	NOOS required, other calendars optional	PLWA required, other calendars optional	CZPR required, other calendars optional	HUBU required, other calendars optional	n/a
Floating Leg Index Spread	Simple s	pread only	Any index spread is supported	Any index spread is supported	Simple spread only	Any index spread is supported	Both positive and negative spreads are permitted Definition of Simple Spread is in the User Guide tab				
				permitten of simple spread is in the osci onto the							
Stub Type		short first, short last long first, long last									
Minimum Period Length Short First / Short Last	1 busin	ness day	1 business day	1 busin	ess day	2 business days	2 business days	1 business day	2 business days	2 business days	n/a
Floating Leg Maximum Period Length Long First / Long Last	17	+ 1M	1Y + 1M	17 +	· 1M	7M	7M	7M	7M	7M	n/a
Stub Period Index (Interpolation)	N/A	N/A	1W 1M 3M 6M 1Y	1W 1M 3M 6M 1Y	N/A	1W 1M 3M 6M	1W 1M 2M 3M 6M	1W 2W 1M 3M 6M	1W 2W 1M 2M 3M	1W 2W 1M 2M 3M	Length of the stub period should be in between two neighboring index teners that can be selected for rate interpolation. N.B. where the currency is USD and the termination date is before 01.10.2021: 1VI, 1M, 2M, 2M, 6M will be used; where the termination date is non or after 01.10.2021: 110.3M, 6M will be used.
							Variable Swap Specific				aute is on or unter our research time only our unit ac used.
Variable Swap Schedule Dates						YYYY-1	WM-DD				The (adjusted) schedule dates for either notional, fixed rate or index spread schedule must match the (adjusted) accrual period start dates.
Variable Notional	•										The notionals can be different for each accrual period and for each leg, but the notional must be greater than zero. R is allowed that the start and end date of both swap legs are different. Variable Notional is not applicable in combination with Compounding (with the exception of 1d Ols compounding) or Zero Coupon payments on the same leg.
Variable Index Spread (positive or negative)	·										Variable Index Spread is not eligible for Zero Coupon payments and payments made on Compounding basis.
Break Clauses		Break classes are not eligible and will not be recognized in the course of neutrino									n/a

EUREX Supported Product: Forward Rate Agreement (FRA)

Attribute	EUR	DKK	SEK	NOK	PLN	CZK	HUF	Restrictions
					Trade Specific			
Floating Index	EUR-EURIBOR	DKK-CIBOR DKK-CIBOR2	SEK-STIBOR	NOK-NIBOR	PLN-WIBOR	CZK-PRIBOR	HUF-BUBOR	The new ISDA 2021 Floating Rate Option naming conventions are eligible from 4th October 2021. The full list of eligible ISDA 2006 and ISDA 2021 FROs can be found in the Floating Rate Options tab. PLN swaps are not clearable under the FCM Regulations, for FCM Clearing Members
								clearing proprietary and client business.
Settlement Date				On effective date or at maturity	1	1		n/a
Maximum Maturity	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	
Minimum Residual Term	1 business day	2 business days	2 business days	If the FRA settles in advance or in arrears, the minimum residual term is restricted by the settlement date of the FRA.				
Minimum Term Forward Starting	1 business day	2 business days	2 business days	2 business days	1 business day	2 business days	2 business days	n/a
Forward Starting				✓				The sum of forward starting period and tenor of the swap must not exceed the maximum residual term for the product.
Additional Payments	Arbitrary number of additional payments in EUR	Arbitrary number of additional payments in DKK	T+1 ≤ Fee Date ≤ Termination Date for EUR, PLN T+2 ≤ Fee Date ≤ Termination Date for DKK, SEK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed before trade start date.					
					roduct Specific			
Start Date Business Day Convention				None				n/a
				Following Mod Following Preceding				
Maturity Date Business Day				None				If the maturity date is adjusted, then Maturity Date Business Day Convention must
Convention				Following Mod Following Preceding				have always the same Business Day Convention as the Payment Date Business Day convention
Day Count Convention				30/360				For a definition of the day count conventions please see Clearing Conditions of Eurex
,			Clearing AG, Chapter VIII Part 2 Number 2.2.6					
			based on the 2006 ISDA Definitions or the 2000 ISDA Definitions, as specified in the					
			trade record transmitted via the Approved Trade Source System.					
				ACT/365.ISDA				
				ACT/ACT.ICMA ACT/ACT.ISMA				
Payment Relative to				Period Begin				n/a
r ayment relative to				Period End				
Payment Lag				0 business days				n/a
Payment Date Business Day				Following				n/a
Convention				Mod Following Precedina				
Payment Date Calendar	EUTA required, other calendars optional	DKCO required, other calendars optional	SEST required, other calendars optional	NOOS required, other calendars optional	PLWA required, other calendars optional	CZPR required, other calendars optional	HUBU required, other calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.
Calculation Period Date Business Day Convention				None Following Mod Following Preceding				n/a
Calculation Period Date Holiday Calendar	EUTA required, other calendars optional	DKCO required, other calendars optional	SEST required, other calendars optional	NOOS required, other calendars optional	PLWA required, other calendars optional	CZPR required, other calendars optional	HUBU required, other calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.
Fixed Rate	-		Any fixed rate	(including negative and zero fixed rat	e) is supported			n/a
Floating Index Tenor	1M							n/a
	384 384 384 384 384 384 384 384 384 384							
Fixing Date Offset -settlement in advance	-10 to -1 business days	-10 to -2 business days	-10 to -2 business days	n/a				
Fixing Date Offset -settlement in arrears				-10 to 0 business days				n/a
Fixing Date Relative to				Period Start				n/a
Fixing Date Calendar	EUTA required, other calendars optional	DKCO required, other calendars optional	SEST required, other calendars optional	NOOS required, other calendars optional	PLWA required, other calendars optional	CZPR required, other calendars optional	HUBU required, other calendars optional	n/a
Break Clauses		Break clauses are not		n/a				

EUREX Supported Product: Zero Coupon Inflation Swap (ZCIS)

Attribute		UR	GBP	Restrictions		
		Trade Specific				
Inflation Leg Reference Rate	HICPXT	FRCPixT	UKRPI	ICIS are not clearable in the following scenaries: Lunder the FCM Regulations - FCM Clearing Members clearing preprintary and client business; Eunder the Clearing Conditions - all U.S. OTC Clearing Members clearing proprietary business; all non-U.S. Clearing Members clearing for U.S. Persons		
Maximum Maturity	50 years + 10 business days	30 years + 10 business days	50 years + 10 business days	n/a		
Minimum Residual Term for ZCIS	1 business day	1 business day	1 business day	n/a		
Minimum Term	28-calendar-days 1 year	28 calendar days 1 year	28-calendar-days 1 year	n/a		
Forward Starting	Forward star	ting inflation swaps are clearable when the initial index is	known / fixed	n/2		
Additional Payments	Arbitrary number of additional payments in EUR	Arbitrary number of additional payments in EUR	Arbitrary number of additional payments in GBP	T+1 ≤ Fee Date ≤ Termination Date		
		Product Specific				
Rell Convention		Day of Month (1-30) EOM IMM None		n/a		
Start Date Business Day Convention		None ni Following Med Following Proceding				
Maturity Date Business Day Convention		n/a				
		Leg Specific		•		
Leg Combination	Fixed (interest rate leg)/Float (inflation leg)	Fixed (interest rate leg)/Float (inflation leg)	Fixed (interest rate leg)/Float (inflation leg)	Trades must be booked with a notional and fixed rate to create the backend payment (or known amount)		
Payment Period	Fixed Float Zero Coupon Zero Coupon	Fixed Float Zero Coupon Zero Coupon	Fixed Float Zero Coupon Zero Coupon	n/a		
Day Count Convention		1/1		n/a		
Payment Lag	0 business days	0 business days	0 business days	n/a		
Payment Date Business Day Convention		Following Mod Following Preceding		n/a		
Payment Date Calendar	EUTA required, other calendars optional	EUTA required, other calendars optional	GBLO required, other calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.		
Calculation Period Date Business Day Convention		None		N/A		
Calculation Period Date Holiday Calendar	EUTA required, other calendars optional	EUTA required, other calendars optional	GBLO required, other calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.		
Fixed Rate	Any	fixed rate (including negative and zero fixed rate) is supp	orted	Fixed rate must be constant, e.g. no fixed rate schedule is allowed.		
Initial Index Level		The initial index level can be defined manually		Initial index level must be >0.		
Compounding Method	Standard annual compounding on fixed leg	Standard annual compounding on fixed leg	Standard annual compounding on fixed leg	n/a		
Index Level Interpolation	interpolation or start month value	interpolation or start month value	n/a			
Fixing Date Offset Floating Leg Index Spread	2-12 whole months	2-12 whole months	n/a			
L warm's red many shings		not supported Variable Swap Specific		n/2		
Variable Notional	ı		Not allowed	<u> </u>		
Variable Notional Break Clauses	Not allowed	Not allowed	Notional must be constant and identical for both legs.			
DIVAR CIAUSES	Break claus	es are not eligible and will not be recognized in the cours	n/a			

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EUREX Supported Product: Non-Deliverable Forward

Non-Deliverable Forward	USD/BRL	USD/CLP	USD/KRW	USD/IDR	USD/INR	USD/TWD	Restrictions			
Eligible parties			Inter-dealer &	client trades			n/a			
Base Currency			U	SD			n/a			
Quote Currency	Brazilian Real	Chilean Pesos	Korean Won	Indonesian Rupiah	Indian Rupee	Taiwan Dollars				
Notional Amount		The amount of specified n	otional currency (i.e. USD,	BRL, CLP, KRW, IDR, INR,	TWD) must be at least 0.01	i	n/a			
Valuation Date (aka. Fixing Date)		1) Minimum: 1 business day 2) Must be a business day (as per Valuation Date Calendar) 3) May not be more than 10 business days before the Settlement Date (as per Valuation Date Calendar)								
Settlement Date		1) Minimum: Valuation Date + 1 business day 2) Maximum: 2 years + 2 business days from date of novation 3) Must be a business day (as per Settlement Date Calendar)								
Settlement Rate Option (aka. Fixing)	BRL PTAX (BRL09)	CLP DÓLAR OBS (CLP10)	KRW KFTC18 (KRW02)	IDR JISDOR (IDR04)	INR FBIL (INRO1)	TWD TAIFX1 (TWD03)	n/a			
Forward FX Rate	up to 7 decimals (0.0000001 increments)	up to 5 decimals (0.00001 increments)	up to 5 decimals (0.00001 increments)	up to 3 decimals (0.001 increments)	up to 5 decimals (0.000001 increments)	up to 6 decimals (0.000001 increments)	n/a			
Past Starting (Backloading)			Yes (Trade must be at I	east 1 business day old)						
Variation margin currency			U	SD			n/a			
Initial margin currency			EUR, CI	HF, GBP			n/a			
Supported trading/matching platforms ("Approved Trade Information Provider")			360T / Traian	a / MarkitServ			n/a			
Valuation Date Calendar	New York ¹ and Any of Rio de Janeiro, Brasilia or São Paulo	New York and Santiago	Seoul	Jakarta	Mumbai	Taipei	n/a			
Settlement Date Calendar		New York ²								
Settlement Type		Non-Deliverable								
Settlement Currency										
Break Clauses			n/a							

¹ As per EMTA standards, trades can be entered with any New York Valuation Date (incl. New York holidays). However, if a new New York holiday is announced after trade entry, then the New York calendar is considered and the Valuation Date would be postponed accordingly.

² As for other OTC asset classes, settlements falling on a TARGET holiday are automatically postponed to the next TARGET business day.

EUREX

ISDA 2021 Definitions	ISDA 2006 Definitions
CHF-SARON-OIS Compound	CHF-SARON-OIS-COMPOUND
CZK-PRIBOR	CZK-PRIBOR-PRBO
DKK-CIBOR	DKK-CIBOR-DKNA13
DKK-CIBOR2	DKK-CIBOR2-DKNA13
DKK-DESTR-OIS Compound	not applicable
EUR-EONIA-OIS Compound	EUR-EONIA-OIS-COMPOUND
EUR-EURIBOR	EUR-EURIBOR-Reuters
EUR-EuroSTR-OIS Compound	EUR-EuroSTR-COMPOUND
GBP-SONIA-OIS Compound	GBP-SONIA-COMPOUND
HUF-BUBOR	HUF-BUBOR-Reuters
JPY-TONA-OIS Compound	JPY-TONA-OIS-COMPOUND
NOK-NIBOR	NOK-NIBOR-NIBR, NOK-NIBOR-OIBOR
PLN-WIBOR	PLN-WIBOR-WIBO
SEK-STIBOR	SEK-STIBOR-SIDE
USD-Federal Funds-OIS Compound	USD-Federal Funds-H.15-OIS-COMPOUND
USD-SOFR-OIS Compound	USD-SOFR-COMPOUND

¹ USD LIBOR swaps will not be clearable after 21st April 2023

EUREX

Financial Center	Calendar Description	ISDA/FPML Code
Vienna	Vienna Banking Calendar	ATVI
Brussels	Brussels Banking Calendar	BEBR
Zurich	Zurich Swiss	CHZU
Prague	Prague Banking Calendar	CZPR
Frankfurt	Frankfurt Banking Calendar	DEFR
Copenhagen	Copenhagen Banking Calendar	DKCO
Madrid	Madrid Banking Calendar	ESMA
TARGET	Europe (TARGET)	EUTA
Helsinki	Helsinki Banking Calendar	FIHE
Paris	Paris Banking Calendar	FRPA
London	London Banking Calendar	GBLO
Athens	Athens Banking Calendar	GRAT
Budapest	Budapest Banking Calendar	HUBU
Dublin	Dublin Banking Calendar	IEDU
Milan	Milan Banking Calendar	ITMI
Rome	Rome Banking Calendar	ITRO
Tokyo	Tokyo Banking Calendar	JPTO
Oslo	Oslo Banking Calendar	NOOS
Warsaw	Warsaw Banking Calendar	PLWA
Stockholm	Stockholm Banking Calendar	SEST
United States	US Government Securities Calendar	USGS
New York	NY Banking Calendar	USNY

Note: Eurex Clearing uses SwapsMonitor as data-source provider for the payment/reset-calendar (report CD299). SwapsMonitor as a data provider specialized on Holiday calendar data is the market standard for IRS. This means that all Eurex Clearing CMs will need to have a license to the SwapsMonitor financial calendar covering the S1 data window (no alternative available). Eurex Clearing distributes the calendar data to RCs, however a SwapsMonitor license for RCs is not required. The data may only be used to determine coupon dates for the EurexOTC IRS Clear cleared trades and to recalculate margin requirements.

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