Eurex Clearing Circular 028/19

Equity Derivatives: Amendments to the Price List of Eurex Clearing AG

Effective **8 April 2019**, the following measure of Eurex Clearing AG will apply:

- The amendments to the Price List of Eurex Clearing AG regarding the inclusion of the 44 physically delivered Single Stock Futures contracts newly introduced at Eurex Deutschland.

The amendments to the Price List of Eurex Clearing AG published by this circular at least ten (10) Business Days prior to the effective date indicated herein are deemed accepted by each affected contractual party of Eurex Clearing AG, unless the respective contractual party objects by written notice to Eurex Clearing AG within such period. Any ordinary right of Eurex Clearing AG to terminate the respective contract (including a Clearing Agreement, if applicable) shall remain unaffected.

Please refer to Eurex circular 033/19 and the respective attachment for specific trading-related information on the introduction of the new products as well as the updated sections of the relevant rules and regulations of Eurex Deutschland.

Unless the context requires otherwise, terms used and not otherwise defined in this circular shall have the meaning ascribed to them in the Clearing Conditions.

Attachment:

- Updated sections of the Price List of Eurex Clearing AG

Date: 18 March 2019

Recipients:
All Clearing Members, Basic Clearing Members, Disclosed Direct Clients of Eurex Clearing AG and vendors, all FCM Clearing Members and other affected contractual parties

Authorized by:
Heike Eckert

Target group:

- All departments

Related Circular:
Eurex circular 033/19

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Chairman of the Supervisory Board:
Jeffrey Tessler

Executive Board:
Erik Tim Müller (CEO),
Heike Eckert (Deputy CEO),
Matthias Graulich,
Thomas Laux,
Manfred Matusza

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht Frankfurt/Main

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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3.1 Matching / Registration of Derivatives Transactions

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Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
Equity Derivatives						
Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications						
AT01, BE01, BE02, DE01, DE02, ES01, ES02, FI01, FI02, FR01, FR02, IE01, IE02, IT01, IT02, NL01, NL02, NO01, PL01, PT01, SE01	EUR	Order book	A	0.10	0.00	3,000
			P	0.10	0.00	2,000
			M	0.10	0.00	2,000
		Off-book	A	0.15	0.00	3,000
			P	0.15	0.00	2,000
			M	0.15	0.00	2,000
[…]						

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3.3 Position Closing Adjustments

(1) For Position Closing Adjustments, if these do not take place until 13:30 CET on the trading day following the day of the transaction, the following fees shall be charged:

Product / Product Group	Fee per Contract
Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications	
AT01, BE01, BE02, DE01, DE02, ES01, ES02, FI01, FI02, FR01, FR02, IE01, IE02, IT01, IT02, NL01, NL02, NO01, PL01, PT01, SE01	EUR 0.20
[…]	

3.4 Cash Settlement

(1) The following fees are charged for cash settlement of the products listed below:

Product / Product Group	Fee per Contract	Maximum Fee for Contracts on the same underlying of each A-, P- and M-Account
Equity Futures with in Group ID assigned in Annex A of the Eurex Contract Specifications		
AT01, BE01, BE02, DE01, DE02, ES01, ES02, FI01, FI02, FR01, FR02, IE01, IE02, IT01, IT02, NL01, NL02, NO01, PL01, PT01, SE01	EUR 0.10	EUR 300.00
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3.9 Delivery resulting from Futures

(1) The following fees are charged for the delivery resulting from futures for the products listed below:

Product / Product Group	Fee per Contract
Equity Futures with Group ID BE02, DE02, ES02, FI02, FR02, IE02, IT02, NL02 assigned in Annex A of the Eurex Contract Specifications	EUR 0.15
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