EUREX EurexOTC Clear Product List

EUREX	EurexOTC Clear Product List		
Attribute Additional Payments	Attribute Definition Fees or other payments defined at contract conclusion. The Fees have to be in trade currency.	Example	Remark T+1 ≤ Fee Date ≤ Termination Date
Additional Payments	Hees or other payments defined at contract conclusion. The Hees have to be in trade currency.	EUR 100	where "T" stands for cleared date
Calculation Period Date Business Day Convention	Adjustment convention for the calculation period dates of a contract if calculation period dates fall on a holiday.	Following	Possible values: None (no adjustments to any Business Day Convention) Following Preceding
Calculation Period Date Holiday Calendar	Holiday calendars used for the Calculation Period Date Holiday Calendar.	EUTA	
Compounding Method	Method used for compounding of interest at the floating leg if payment period is a multiple of the index tenor.	Flat	Straight: Interest on interest is paid both on floating 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 (ISDA) 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 leg rate. The value is allowed to have up to 8 decimal points, i.e. the precision is 0.0001 basis points.	0.01	
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 length on or before the reset date (a negative value implies that a fixing prior to the reset date will be taken).	-2 business days	
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	
rioating index	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 8 decimal points, i.e. the precision is 0.0001 basis points. Simple spread means that the rate is not part of compounding i.e. the floating rate is derived by compounding the fixings for the period and the spread is added afterwards on top.	0.01	
Floating Leg Maximum Period Length Long First / Long Last	The maximum length of the long broken period on the floating leg.	7M	
Floating Rate	Both positive and negative spreads are permitted unless stated otherwise		
Forward Starting	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 Inflation Leg Reference Rate	Specifies how the inflation index level of inflation swaps is determined.	start month value	Supported indexes in EUR: HICPxT, FRCPIx
innation Leg Reference Rate	For Zero Coupon Inflation Swaps the underlying reference rate for the calculation of the payments on the inflation leg.	HICPxT	Supported indexes in EDR: HICPXI, FRCPIX 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 Maturity Date Business Day	Possible combinations of fixed and floating legs. Adjustment convention for the maturity date of an Interest Rate Derivative if the termination	Fixed/Float	
Convention	date falls on a holiday.	Following	
	Eurex Clearing AG. Maximum maturity is defined as the latest possible date on which the termination of a waxp 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 Comention. Eurex Clearing accepts a backloaded trade with an initial residual term greater than the eligible maximum maturity but 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.	51 years	Termination Date(End Date)<= current date + spot lag + 18,675 calendar days (~51 years + 2 months) + MODFOLLOWING with a standard spot lag, e.g. 2 business days for EUR, USD, CHF, JPY, and 0 for GBP.
Minimum Notional	The minimum notional eligible for clearing.	0.01	Minimal notional is CCY 0.01 unless stated otherwise
Minimum Period Length Short First /	The minimum length of the broken period.	1 business day	
Short Last Minimum Residual Term	Defines the minimum amount of time between today's date and the termination date of the contract.	1 business day	
	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.	1 business day	
Minimum Term	Defines the minimum number of days for a Swap	28 calendar days	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 Residual Term
Payment Date Business Day Convention	Adjustment convention for the payment dates of a contract if payments fall on a holiday.	Following	
Payment Date Calendar	Holiday calendars used for the Payment Date Business Day Convention.	EUTA	
Payment Lag Payment Period	Offset for payments. Possible payment frequency of the leg. Any payment leg combination can have the listed payment frequencies on each leg. > A swap with a fixed leg with zero coupon payment and a floating leg with zero coupon payment would be eligible for clearing.	0 business days zero coupon	
Payment Relative to	Defines if the payment is made at the beginning or the end of the period.	Period End	
Roll Convention	The roll dates will be defined by the termination date (if the last period is of regular length) or by the period end date of the last regular period (in case a last stub applies). Alternatively period end dates can be end of month (EOM). IMM can be chosen if the reset dates should correspond to the 3rd Wednesday of the IMM-roll month.	ЕОМ	
Start Date Business Day Convention	Adjustment convention for the effective date of an Interest Rate Derivative if the start date falls on a holiday.	Following	
Stub Period Index (Interpolation)	The index or index pair (interpolation) used for the stub rate.	1W	Linear interpolation may be used instead of a single tenor if the stub period does not correspond to a tenor.
Stub Type	A swap has a stub if the swap term is not a multiple of payment periods (fixed leg) or index tenor (floating leg). The additional period is called broken. The broken period is at start of the swap term if we define a front stub. The broken period is at the end if we define a back stub respectively. The period is considered to be short if the broken period is smaller than the payment periods (fixed leg) or reset frequency (floating leg). The stub is considered to be long if the broken period is larger than the payment periods (fixed leg) or reset frequency (floating leg).	Short First	The stub can be on one leg only or on both legs. If the payment period is not a multiple of payment/reset periods e.g. the swap term is nine month and the reset frequency is 6M on the floating leg the stub period will be 3M.
Variable Fixed Rate	Variable fixed rate on the fixed leg.	✓	
Variable Index Spread (positive or negative)	Variable spread on the floating leg.	✓	
Variable Notional Variable Swap Schedule Dates	Variable notional for coupon calculation. Any eligible notional can be defined for calculation. Notional on floating leg and fixed leg can differ. The dates on which the variable notional or variable fixed rate or variable index spread applies.	✓	
	The dates have to correspond to period start dates. The dates are subject to business day convention and holiday adjustments.	YYYY-DD-MM	

Note: business days, whenever mentioned, are defined by the applicable calendar.

EUREX Supported Product: Overnight Indexed Swap (OIS)

Attribute	U	ISD	U	SD	El	UR	G	ВР	JI	PΥ	C	1F	Restrictions
							Trade Specific						
Floating Index		NS Compound		ds-OIS Compound		OIS Compound		OIS Compound		IS Compound		IS 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
Cessation	r	n/a	n,	/a	n	/a	n	ı/a	n	/a	n	/a	n/a
Maximum Maturity		18,675 days)	51 years (1			2,335 days)*		18,675 days)	31 years (1			1,375 days)	*MarkitWire does not support amortization of EUR swaps over 51 years (18,675 days)
Minimum Residual Term		ness day	1 busin	,	1 busin			ness day		ess days	1 busin		n/a
Minimum Term	1 busin	ness day	1 busin	ess day	1 busin	ness day	1 busin	ness day	2 busin	ess days	1 busin	ess day	n/a
Forward Starting		√	,	/	,	/	,	/	,	/	,	<u> </u>	The sum of forward starting period and tenor of the swap must not exceed the maximum residual term for the product.
Additional Payments		ber of additional its in USD	Arbitrary numb paymen	er of additional ts in USD	Arbitrary numb	per of additional ets in EUR	paymen	per of additional ets in GBP	Arbitrary numb paymen	er of additional ts in JPY	Arbitrary numb paymen	er of additional ts in CHF	T+1 S Fee Date ≤ Termination Date for EUR, USD, GBP, CHF T+2 S Fee Date ≤ Termination Date for JPY For forward starting trades, additional payments are also allowed before trade start date.
Roll Convention							Product Specific						Different Ball Constant on a selection
Roll Convention						EC IN	onth (1-30) DM MM one						Different Roll Conventions are allowed on each leg
Start Date Business Day Convention													Different Business Day Conventions are allowed on each leg
·						Follo	one owing ollowing eding						
Maturity Date Business Day Convention							one						Different Business Day Conventions are allowed on each leg
							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
Different Effective Dates as less	1						Leg Specific						L. t.
Different Effective Dates on legs Leg Combination	+		1				<u>'</u>				ı		n/a It is allowed that the start and end dates of both swap legs are different.
Leg Combination	Fixed	f/Float	Fixed	/Float	Fixed	/Float	Fixed	I/Float	Fixed	/Float	Fixed	/Float	it is allowed that the start and end dates of both swap legs are different.
Payment Period	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	Different Payment Periods are allowed on each leg
Day Count Convention		•				30E 30E/34 ACT ACT/36 ACT/A ACT/3/	360 /360 /360 50.ISDA /360 SS.FIXED CT.ISDA 55.ISDA TT.ICMA	•	•				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.
Payment Relative to							d End						n/a
Payment Lag	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	Fixed 0 business days 1 business day 2 business days	Float 1 business day 2 business days	1 busin	ess days ness day ess days	Fixed 0 business days 1 business day 2 business days	Float 1 business day 2 business days	0 busin 1 busin 2 busin	ess day	Different Payment Lags are allowed on each leg
Payment Date Business Day Convention						Follo Mod Fo Prec	ollowing						Different Business Day Conventions are allowed on each leg
Payment Date Calendar	USNY required, oth	er calendars optional	USNY required, other	er calendars optional	EUTA required, other		i i	er calendars optiona	JPTO required, other	r calendars optional	CHZU required, other	r calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.
Calculation Period Date Business Day Convention						Follo Mod Fo	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, oth	er calendars optional	USNY required, other	er calendars optional	EUTA required, other		GBLO required, other		JPTO required, other	er calendars optional	CHZU required, other	er calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.
Fixed Rate	1				Any fixed rat	te (including negative) is supported					n/a
Floating Index Tenor	+						ness day						n/a
Fixing Date Offset	+					0 busin							n/a
Fixing Date Relative to	 				1	Perio	d End						n/a
Fixing Date Calendar Floating Leg Index Spread	USGS required, oth	er calendars optional	USNY required, other	er calendars optional	EUTA required, other	er calendars optional	GBLO required, other	er calendars optiona	JPTO required, other	r calendars optional	CHZU required, other	r calendars optional	n/a Both positive and negative spreads are permitted.
	1					Simple sr	oread only						both positive and negative spreads are permitted.
							,						Definition of Simple Spread is in the User Guide tab

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EUREX Supported Product: Overnight Indexed Swap (OIS)

Attribute	USD	USD	EUR	GBP	JPY	CHF	Restrictions
Stub Type				st, short last ti, 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) If each leg has a stub, both stubs must be of the same type, e.g. both first or both last. (iii) two stubs on each leg are allowed. (iv) predetermined first fixings are supported.
Minimum Period Length Short First / Short Last			1 busi	iness day			n/a
Floating Leg Maximum Period Length Long First / Long Last			17	+ 1M			n/a
Fixed Leg Maximum Period Length Long First / Long Last			No res	strictions			n/a
Break Clauses			Break clauses are not eligible and will n	ot be recognized in the course of novation			n/a
				Variable Swap Specific			
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 Zero Coupon payments on the same leg.
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)				✓			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 n	ot be recognized in the course of novation			n/a

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EUREX Supported Product: Fixed / Float IRS

Attribute		JSD	d / Float IK	UR	l n	KK		EK	N	ОК		LN		ZK		IUF	Restrictions
Attribute		730		ok .	, , , , , , , , , , , , , , , , , , ,	\K	,	EK	Trade Specific	OK .	,	LIV		ZN	,	IUF	Restrictions
floating Index		UBOR	EUR-EL	URIBOR	DKK-C		SEK-S	ITIBOR		NIBOR	PLN-	WIBOR	CZK-F	RIBOR	HUF-	BUBOR	The new ISDA 2021 Floating Rate Option naming conventions are eligible from 4th Octobe 2221. The full list of eligible ISDA 2006 and ISDA 2021 FROs can be found in the Floating Rate Options tab NOK-NIBOR-NIBR is automatically changed to OIBOR when cleared. BUN exwaps are not clearable under the ECLR Regulations, for ECAL Clearing Members clearing proprietary and client business.
Cessation	Swaps referencing I	essate on 30th June 023 USD LIBOR index will gible after 21st April 023	n,	/a	n,	'a	n	/a	n	/a	r	/a	r	/a	,	n/a	Swaps referencing USD LIBOR index and having their final USD LIBOR fixing before index cessation date will be kept until final settlement.
Maximum Maturity	51 years (1	18,675 days)	61 years (22	2,335 days)*	31 years (1	1,375 days)	31 years (1	1,375 days)	31 years (1	1,375 days)	16 years (5,871 days)	16 years (5,871 days)	16 years (5,871 days)	*MarkitWire does not support amortization of EUR swaps over 51 years (18,675 days)
Minimum Residual Term		ness day		ness day	2 busine			ess days		ess days	1 busii	ness day	2 busin	ess days		ness days	n/a
Minimum Term Forward Starting	1 busir	ness day	1 busin	ness day	2 busine		•	ess days	2 busin	ess days	1 busin	ness day	2 busin	ess days		ness days	n/a The sum of forward starting period and tenor of the swap must not excee
roiwaid starting							/								~		the maximum residual term for the product.
Additional Payments		ber of additional hts in USD	Arbitrary numb		Arbitrary numb paymen		Arbitrary numb	per of additional hts in SEK		ts in NOK		per of additional its in PLN	Arbitrary numi paymer	er of additional ts in CZK		ber of additional nts in HUF	T+1 < Fee Date < Termination Date for EUR, USD, PLN T+2 < Fee Date < Termination Date for DKK, SEK, NOK, CHF, HUF For forward starting trades, additional payments are also allowed before trade start date.
Roll Convention									Product Specific	:							Different Roll Conventions are allowed on each leg
								Day of Mo EC IN No	M M								
Start Date Business Day Convention								No Folio Mod Fo Prec	wing Illowing								Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention								No Folio Mod Fo Prec	wing								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 Leg Combination	-						Y		ı						Y I		n/a It is allowed that the start and end dates of both swap legs are different.
eeg combination	Fixed	d/Float	Fixed,	/Float	Fixed,	/Float	Fixed	/Float	Fixed	l/Float	Fixed	l/Float	Fixed	/Float	Fixed	d/Float	it is anowed that the start and that dates or both swap regs are unrelent.
Payment Period	Fixed monthly quarterly semi-annually annually	Float monthly quarterly semi-annually annually	Fixed monthly quarterly semi-annually annually	<u>Float</u> monthly quarterly semi-annually annually	<u>Fixed</u> monthly quarterly semi-annually annually	Float quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually	Float quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually	Float quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually	Float quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually	Float quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually	Float quarterly semi-annually annually zero coupon	The payment frequency must be a multiple of the index tenor, except for stub periods. Different Payment Periods are allowed on each leg for a zero coupon floating leg a compounding method and compounding index period need to be selected.
Day Count Convention	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon		zero coupon	30/ 30E	zero coupon 360		zero coupon		zero coupon		zero coupon		For a zero coupon fixed rate schedule, a floating rate spread schedule and variable notional schedule are not available. Different Day Count Conventions are allowed on each leg
								30E/36 ACT/ ACT/36 ACT/AI ACT/30 ACT/AC	io.isda /360 5.fixed Ct.isda 55.isda T.icma Ct.isma								For a definition of the day count conventions please see Clearing Conditions of Euro Cleaning AC, Dahev III Part 2 Number 2.2.5 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	1							Perio	d End								n/a Different Payment Lagrage allowed on each log
Payment Lag								0 - 2 busi Follo									Different Payment Lags are allowed on each leg
Payment Date Business Day Convention								Folio Mod Fo Prec	ellowing eding								Different Business Day Conventions are allowed on each leg
Payment Date Calendar Calculation Period Date Business Day Convention	USNY required, opt	, other calendars- tional	EUTA required, othe	er calendars optional	DKCO required, opti		SEST required, other		opt	, other calendars ional		, other calendars ional		other calendars onal	HUBU required	l, other calendars tional	Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg Different Business Day Conventions are allowed on each leg
								No Folic Mod Fo Prec	wing illowing eding								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	EUTA required, othe	er calendars optional	DKCO required, opti	other calendars	SEST required, other	er calendars optional	NOOS required	, other calendars ional	PLWA required	, other calendars ional	CZPR required,	other calendars	HUBU required	l, other calendars tional	Calendars have to be equal for roll dates (calculation period dates) and
Fixed Rate	opt	tional			opti	onal	Any fixed rat	te (including negative			opt	ional	opt	onal	ор	tional	payment dates on each leg Fixed rate is allowed for Zero Coupon Swaps. Fixed interest amount for Zero Coupon Swaps must have a positive value.
Initial Rate							The fixing for the first	t floating period can I	e defined manually.	Any rate is supporte	d						
Compounding Method								Fl Stra	at								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.

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EUREX Supported Product: Fixed / Float IRS

Attribute	USD	EUR	DKK	SEK	NOK	PLN	CZK	HUF	Restrictions
Floating Index Tenor	1M 3M 6M	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 period.
Fixing Date Offset				Any fixing lag between 0 and	-10 business days is allowed			•	n/a
Fixing Date Relative to				Period	Begin				n/a
Fixing Date Calendar	GBLO required, other calendars optional	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 index spread (including r	negative spread) is supported	•			n/a
					Stub Specific				•
Stub Type				short first, long first,	. short last long last				Stub perior Is not allowed for Zero Coupon Swap and Compounding Swap legs. (i) it is allowed to have one stub on one leg and no stub on the other leg. (ii) if each leg has a stub, both stubs must be of the same type, e.g. both first or both last. (iv) predetermined first fixings are supported.
Minimum Period Length Short First / Short Last	1 business day	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	7M	1Y+1M	7M	4M	7M	7M	7M	7M	n/a
Fixed Leg Maximum Period Length Long First / Long Last				No rest	rictions				n/a
Stub Period Index (Interpolation)	3M 3M 6M	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 tenors that can be selected for rate interpolation. N.B. where the currency is USD and the termination date is before 0.1.0.2.021: IW, J.M, 2M, 3M, 6M will be used; where the termination date is on or after 01.10.2021: IM, 3M, 6M will be used.
				_	Variable Swap Specific			•	
Variable Swap Schedule Dates				YYYY-N	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				٧	,				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				٧	/				Variable Fixed Rate is not eligible for Zero Coupon legs and payments made on Compounding basis.
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 clauses are not eligible and will no	t be recognized in the course of novation				n/a

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EUREX Supported Product: Single Currency Tenor Basis Swap

EUKEX			t: Single (Currency T																	
Attribute	USE	D	US	SD	US	D	Е	JR	E	UR	DK Trade Spec		N	IOK	PI	N	С	ZK	н	JF	Restrictions
Floating Index	USD-LIBOR	USD-SOFR OIS- Compound	USD-SOFR OIS Compound	USD-Federal Funds-OIS Compound	USD-UBOR	USD-LIBOR	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	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
Cessation	USD LIBOR will cess: 2023 Swaps referencing I will not be clearing e April 2	3 USD LIBOR index	n/	ía	USD LIBOR will cess 202 Swaps referencing will not be clearing April	USD LIBOR index	r	/a	,	n/a	n/a		r	n/a	n,	'a	n	/a	n	a	Swaps referencing USD LIBOR index and having their final USD LIBOR fixii before index cessation date will be kept until final settlement.
Maximum Maturity	51 years (18,	675 days)	51 years (18		51 years (19	1,675 days)	61 years (2		. ,,	22,335 days)	31 years (11,		. ,,	11,375 days)	16 years (S	,.,	16 years (16 years (*MarkitWire does not support amortization of EUR swaps over 51 years (18,675 days)
Minimum Residual Term Minimum Term	1 busines 1 busines	ss day ss day	1 busine 1 busine		1 busine 1 busine	es day		ess day ess day		ness day ness day	2 busines 2 busines			ness days ness days	1 busin 1 busin			ess days ess days	2 busin 2 busin		n/a 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	r of additional in USD	Arbitrary numb		Arbitrary number payment	or of additional	Arbitrary numl paymer			ber of additional nts in EUR	Arbitrary numbe payments			nber of additional nts in NOK	Arbitrary numb			per of additional ats in CZK	Arbitrary numb		T+1 S Fee Date S Termination Date for EUR, USD, PLN T+2 S Fee Date S Termination Date for EUR, USD, PLN T+2 S Fee Date S Termination Date for DKK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed befor trade start date.
Roll Convention											Product Spe	ecific									Different Roll Conventions are allowed on each leg
										Er IN N	onth (1-30) DM им one										
Start Date Business Day Convention										Follo Mod F	one owing ollowing reding										Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention											one										Different Business Day Conventions are allowed on each leg
										Mod F		fic									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											Y										n/a
Leg Combination	Float/F	lost	Float/	Float	Float/	Float	Float	/Float	Floa	t/Float	Float/F	loat	Float	nt/Float	Float	'Float	Finat	/Float	Float	Float	It is allowed that the start and end dates of both swap legs are different.
Payment Period			11001)	TIOUC			11001	TIOUE	1100	ny r rout	1 louy!	NOU.	1.00	A) I IOUE	rious	1 rout	11000	711000	11000	1 lout	The payment frequency must be a multiple of the index tenor, except for
	flos monti quarte semi annua sero cou	t hity crity nually upon	Flo mon quari semi-ar annu zero co	ithly terly nnually sally	Flo mon quart semi annu zero co	at thly crly muelly ally upon	mo qua semi-a	nnually ually	mo qua semi- ani	loat onthly arterly annually nually coupon	Floa quartr semi-ann annui zero coi	erly nually ally	qua semi-i anr	rioat arterly annually nually coupon	Fle quar semi-a anni zero c	terly nnually ually	qua semi-a ann	nat rterly nnually ually oupon	Fli quai semi-a ann zero c	terly nnually sally	stub periods. Different Payment Periods are allowed on each leg For a zero coupon floating leg a compounding method and compounding endess period need to be selected. For a zero coupon floating leg a compounding method and compounding for a zero coupon floet of the Selected. For a zero coupon floet rate schedule, a floating rate spread schedule a variable motional schedule zer not available.
Day Count Convention										30E/3 ACT/A ACT/A ACT/A ACT/A ACT/A	:/360 60.ISDA 7/360 55.FIXED CT.ISDA 65.ISDA CT.ICMA CT.ICMA										Offerent Day Count Conventions are allowed on each sele For a definition of the day count conventions please see Cearing Conditions of Euror Clearing A.G. Chapter VIII Part 2 Number 2.2.6 based on the 2006 SDA.0 befinitions or the 2000 SDA.0 Edinitions, as specified in the trade record transmitted via the Approved Trade Source System.
Payment Lag	0 2 business	1 2 business	1 - 2 business	1 - 2 business	0 - 2 busin	ess days	0 - 2 bus	ness days	0 - 2 business day	ys 1 - 2 business day	0 - 2 busin	ess days	0 - 2 bus	siness days	0 - 2 busi	ness days	0 - 2 bus	iness days	0 - 2 bus	ness days	Different Payment Lags are allowed on each leg
Payment Date Business Day Convention	6375	Gays	days	days						Mod F	owing ollowing seding										Different Business Day Conventions are allowed on each leg
Payment Date Calendar Calculation Period Date Business Day	USNY required, of option	ther calendars- nal	USNY required, option		USNY required, optic	other calendars	EUTA required, opt		EUTA required op	l, other calendars tional	DKCO required, o optio	ther calendars nal		d, other calendars itional	PLWA required, opti		CZPR required, opt	other calendars ional	HUBU required, opti		Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg Different Business Day Conventions are allowed on each leg
Convention										Follo Mod F	one owing ollowing ceding										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, of option	ther calendars	USNY required, optic		USNY required, o	other calendars	EUTA required, opt	onal	opi	l, other calendars tional	DKCO required, o optio be defined manually.	nal		d, other calendars itional	PLWA required, opti		CZPR required, opt	other calendars ional	HUBU required, opti		Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg
Compounding Method	Flat Straight	Daily- Compounding	Daily Compounding	Daily Compounding	Fle Strei		F Str		Flat Straight	Daily Compounding	Flar Straig	1		Flat raight	FI Stra			lat sight	F Stra	at ight	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.
Floating Index Tenor	1M 3M 6M	10	1D	1D	1M 3M 6M	1M 3M 6M	1M 3M 6M 1Y	1M 3M 6M 1Y	1M 3M 6M 1Y	1D	3M 6M			3M 6M	31	vi		M M	3 6		If compounding is applied, then index tenor should be less than paymer period.
Fixing Date Offset	Between 0 and -	O business days	0 business days	0 business days	Between () and -10	Between	0 and -10	Between 0 and -	0 business days	Any fixing lag bets business days	ween 0 and -10	Any fixing lag b	etween 0 and -10 lays is allowed	Any fixing lag be business da	tween 0 and -10	Between	0 and -10	Between	0 and -10	n/a
Fixing Date Relative to	Period Regin	Period End	Period		Period	Begin	Perio	f Begin	10 Period Begin	Period End	Period I			od Begin	Period		Perin	d Begin	Perior	Begin	n/a
Different Leg Effective Dates				-				-	begill	1 23.30 2.10	/es	-				-					Effective/maturity dates may differ across legs
Fixing Date Calendar	GBLO required, other calendars optional	USGS required, other calendars optional	USGS required, other calendars optional	USNY required, other calendars optional	GBLO required, optic	other calendars-	EUTA required, opt	other calendars onal		l, other calendars tional	DKCO required, o optio		NOOS required opt	d, other calendars itional	PLWA required, opti			other calendars ional	HUBU required, opti	other calendars onal	n/a
Floating Leg Index Spread	Any index spread is supported	Simple spread- only	Simple spi	read only	Any index sprea	d is supported	Any index spre	ad is supported	Any index spread is supported	Simple spread only	Any index spread		Any index spre	ead is supported	Any index spre	ad is supported	Any index spre	ad is supported	Any index spre	d is supported	Both positive and negative spreads are permitted Definition of Simple Spread is in the User Guide tab
											Stub Spec	IIIC									

Stub Type								short first, long first,						Stub periods in oit allowed for Zero Coupon Swap and Compounding Swap tigs. (I) it is allowed to have one stub on one leg and no stub on the other leg. (I) if exish leg has as stub, both situs must be of the same type, e.g. both first or hosh last. (II) wo stubs on each leg are not allowed. (Iv) predetermined first fixings are supported.
Minimum Period Length Short First / Short Last	1 busin	secs day	1 busin	ess day	1 business day	1 business day	1 busin	ness 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	7m	1Y+1M	1Y +	-1M	7M	1Y + 1M	1Y -	+ 1M	7M	7M	7M	7M	7M	n/a
Stub Period Index (Interpolation)	1M 3M 6M	N/A	N/A	N/A	2A.E 2A.E CA.F	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 6M	1W 2W 1M 2M	Length of the stub period should be in between two neighboring index tenors that can be selected for rate interpolation. N.B. where the currency is USSD and the termination date is before 0.1.0.2021:1W. 1M, 2M, 3M, 6M will be used; where the termination date is on or after 01.10.2021:1M, 3M, 6M will be used.
									Variable Swap Specific					
Variable Swap Schedule Dates								YYYY-N	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 acrual 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 (with the exception of 1d OIS 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						Bre	eak clauses are not	eligible and will not	be recognized in the course of novat	on				n/a

EUREX Supported Product: Forward Rate Agreement (FRA)

Attribute	USD	EUR	DKK	SEK	NOK	PLN	CZK	HUF	Restrictions
recinate	035	2011	5	32.10	Trade Specific		CEN		RESTRICTIONS
Floating Index	USD LIBOR	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 reading proprietary and client business.
Settlement Date			l .	On effective da	te or at maturity	l .			n/a
Maximum Maturity	31st March 2023	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)	For clarity, GBP, JPY and CHF FRAs will no longer be clearable after 30th September- 2021
Minimum Residual Term	1 business day	1 business day	2 business days	2 business days	2 business days	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	1 business day	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 USD	Arbitrary number of additional payments in EUR	T+1 S Fee Date S Termination Date for USD, EUR, PLN T+2 S Fee Date S Termination Date for DKK, SEK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed before trade start date.						
					Product Specific				
Start Date Business Day Convention				Follo Mod Fo Prec	one owing ollowing eding				n/a
Maturity Date Business Day Convention				Follo Mod Fo	one owing ollowing ceding				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
Day Count Convention				30E 30E/3 ACT ACT/3R ACT/A ACT/3 ACT/4	/350 /360 60.ISDA //360 55.FIXED CT.ISDA 65.ISDA CT.ICMA CT.ISMA				For a definition of the day count conventions please see Clearing Conditions of Eurex Clearing AG, Chapter VIIIP 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.
Payment Relative to					d Begin od End				n/a
Payment Lag				0 busin	ess days				n/a
Payment Date Business Day Convention					owing ollowing ceding				n/a
Payment Date Calendar	USNY required, other calendars- optional	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 date
Calculation Period Date Business Day Convention				Follo Mod Fo	one owing ollowing ceding				n/a
Calculation Period Date Holiday Calendar	USNY required, other calendars- optional	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 date
Fixed Rate		-	-	Any fixed rate (including negative	e and zero fixed rate) is supported	-		-	n/a
Floating Index Tenor	1M 3M 6M	1M 3M 6M 1Y	3M 6M	3M	3M 6M	3M 6M	1M 3M 6M	1M 3M 6M	n/a
Fixing Date Offset -settlement in advance	-10 to -1 business days	-10 to -1 business days	-10 to -2 business days	-10 to -2 business days	-10 to -2 business days	-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 bu	usiness days	•	•	•	n/a
Fixing Date Relative to				Perio	d Start				n/a
Fixing Date Calendar	GBLO required, other calendars optional	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		Br		n/a					
	L			·					

EUREX Supported Product: Zero Coupon Inflation Swap (ZCIS)

		EI	JR	G	BP	Restrictions		
Attribute			Trade Specific					
inflation Leg Reference Rate	ніс	РХТ	FRCPIxT	UK	CRPI	ZCIS are not clearable in the following scenarios: Lunder the fCM Regulations – FCM Clearing Members clearing proprietary and client business; il.under 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	30 years + 10 50 years + 10		30 years + 10 business days	50 years + 10	business days	n/a		
Minimum Residual Term for ZCIS	1 busin	ess day	1 business day	1 busir	ness day	n/a		
Minimum Term	28 calen	dar days	28 calendar days	28 caler	ndar days	n/a		
Forward Starting		Forward start	ing inflation swaps are clearable when the initial index	is known / fixed		n/a		
Additional Payments	Arbitrary number of add	litional payments in EUR	Arbitrary number of additional payments in EUR	Arbitrary number of ad	ditional payments in GBP	T+1 ≤ Fee Date ≤ Termination Date		
			Product Specific					
Roll Convention			Day of Month (1-30) EOM IMM None None			n/a		
Start Date Business Day Convention			None Following Mod Following Preceding			n/a		
Maturity Date Business Day Convention			None			n/a		
			Leg Specific					
Leg Combination	Fixed (interest rate leg	g)/Float (inflation leg)	Fixed (interest rate leg)/Float (inflation leg)	Fixed (interest rate le	eg)/Float (inflation leg)	Trades must be booked with a notional and fixed rate to create the backend payment (or known amount)		
Payment Period	<u>Fixed</u> Zero Coupon	<u>Float</u> Zero Coupon	<u>Fixed</u> <u>Float</u> Zero Coupon Zero Coupon	<u>Fixed</u> Zero Coupon	<u>Float</u> Zero Coupon	n/a		
Day Count Convention			1/1			n/a		
Payment Lag	0 busine	ess days	0 business days	0 busin	ess days	n/a		
Payment Date Business Day Convention			Following Mod Following Preceding			n/a		
Payment Date Calendar	EUTA required, othe	r calendars optional	EUTA required, other calendars optional	GBLO required, oth	er 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, othe	r calendars optional	EUTA required, other calendars optional	GBLO required, oth	er calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.		
Fixed Rate		Any f	ixed rate (including negative and zero fixed rate) is sup	ported.		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 com	pounding on fixed leg	n/a					
Index Level Interpolation	interpolation or s	tart month value	interpolation or start month value	interpolation or	start month value	n/a		
Fixing Date Offset	2-12 whol	le months	2-12 whole months	2-12 who	ole months	n/a		
Floating Leg Index Spread			not supported Variable Swap Specific			n/a		
Variable Notional	1			1				
	Not allowed Not allowed Not allowed Break clauses are not eligible and will not be recognized in the course of novation					Notional must be constant and identical for both legs.		
Break Clauses		Break clause		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 8	& 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		n/a								
Valuation Date (aka. Fixing Date)			1) Minimum: Must be a business day (as 10 business days before th				n/a			
Settlement Date			1) Minimum: Valuatior laximum: 2 years + 2 busin Must be a business day (as				n/a			
Settlement Rate Option (aka. Fixing)	BRL PTAX (BRL09)	CLP DÓLAR OBS (CLP10)	KRW KFTC18 (KRW02)	IDR JISDOR (IDR04)	INR FBIL (INR01)	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-De	liverable						
Settlement Currency			U	SD						
Break Clauses		Break clauses	are not eligible and will no	t be recognized in the cou	rse of novation		n/a			

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



ISDA 2021 Definitions	ISDA 2006 Definitions
CHF-SARON-OIS Compound	CHF-SARON-OIS-COMPOUND
DKK-CIBOR	DKK-CIBOR-DKNA13
DKK-CIBOR2	DKK-CIBOR2-DKNA13
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
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-LIBOR 1	USD-LIBOR-BBA
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
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
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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