EUREX EurexOTC Clear Product List

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correspond to period start dates. The dates are subject to business day convention and noliday adjustments. YYYY-DD-MM	Variable Swap Schedule Dates		WWW 00	
		correspond to period start dates. The dates are subject to business day convention and noliday adjustments.	IIIVI-UU-IVIIVI	

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

EUREX Supported Product: Overnight Indexed Swap (OIS)

Attribute	USD	USD	EUR	GBP	JPY	CHF	ДКК	Restrictions
Trade Specific Floating Index	USD-SOFR OIS Compound	USD-Federal Funds-OIS Compound	EUR-EuroSTR-OIS Compound	GBP-SONIA-OIS Compound	JPY-TONA-OIS Compound	CHF-SARON-OIS Compound	DKK-DESTR-OIS 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 (18,675 days)	51 years (18,675 days)	61 years (22,335 days)*	51 years (18,675 days)	31 years (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 business day	1 business day	1 business day	2 business days	1 business day	2 business days	n/a
Minimum Term	1 business day	1 business day	1 business day	1 business day	2 business days	1 business day	2 business days	n/a
Forward Starting	1	~	✓	1	✓	✓	~	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 USD	Arbitrary number of additional payments in EUR	Arbitrary number of additional payments in GBP	Arbitrary number of additional payments in JPY	Arbitrary number of additional payments in CHF	Arbitrary number of additional payments in DKK	T+1 s Fee Date s Termination Date for EUR, USD, GBP, CHF T+2 S Fee Date s Termination Date for DKK, JPY For forward starting trades, additional payments are also allowed before trade start date.
Product Specific Roll Convention								
Koll Convention				Day of Month (1-30) EOM IMM None				Different Roll Conventions are allowed on each leg
Start Date Business Day Convention				None Following Mod Following Preceding				Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention				None Following Mod Following Preceding				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
Break Clauses			Break clauses are no	t eligible and will not be recognized in th	he course of novation			n/a
Leg Specific								
Different Effective Dates on legs		n/a						
Leg Combination	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	It is allowed that the start and end dates of both swap legs are different.
Payment Period	Fixed Float monthly monthly quarterly quarterly semi-annually semi-annually annually annually zero coupon zero coupon	Eixed Eloat monthly monthly quarterly quarterly semi-annually semi-annually annually annually zero coupon zero coupon	Fixed Float monthly monthly quarterly quarterly semi-annually semi-annually annually annually zero coupon zero coupon	Eixed Eloat monthly monthly quarterly quarterly semi-annually semi-annually annually annually zero coupon zero coupon	Fixed Float monthly monthly quarterly quarterly semi-annually semi-annually annually annually zero coupon zero coupon	Fixed Float monthly monthly quarterly quarterly semi-annually semi-annually annually annually zero coupon zero coupon	Fixed monthly Eloat monthly quarterly quarterly semi-annually semi-annually annually annually	Different Payment Periods are allowed on each leg
Day Count Convention				30/360 30E/360 30E/360 ACT/350 ACT/365.FIXED ACT/ACT.ISDA ACT/365.SIDA ACT/ACT.ISMA ACT/ACT.ISMA	, , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , ,		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				Period End				n/a
Payment Lag	Fixed Float 0 business days 1 business day 1 business day 2 business days	Fixed Float 0 business days 1 business day 1 business day 2 business days	Fixed Float 0 business days 1 business day 1 business days 2 business days	0 business days 1 business day 2 business days	Fixed Float 0 business days 1 business day 1 business day 2 business days	0 business days 1 business day 2 business days	Fixed Float 0 business days Float 1 business days 2 business days	Different Payment Lags are allowed on each leg
Payment Date Business Day Convention			Different Business Day Conventions are allowed on each leg					
Payment Date Calendar	USNY required, other calendars optional	USNY required, other calendars optional	EUTA required, other calendars optional	Preceding GBLO required, other calendars optional	JPTO required, other calendars optional	CHZU required, other calendars optional	DKCO required, other calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.
Calculation Period Date Business Day Convention	- CPNOTER	- Optional	None Following Mod Following Preceding					Dates. 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	Lendars USNY required, other calendars EUTA required, other calendars GBLO required, other calendars JPTO required, other calendars CHZU required, other calendars DKCO required, other calendars optional optional optional optional optional optional optional				DKCO required, other calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.	
Fixed Rate			Any fixed rate	e (including negative and zero fixed rate	s) is supported			n/a
Floating Index Tenor				1 business day				n/a

EUREX Supported Product: Overnight Indexed Swap (OIS)

Attribute	USD	USD	EUR	GBP	JPY	CHF	DKK	Restrictions
Fixing Date Offset				0 business days				n/a
Fixing Date Relative to			n/a					
Fixing Date Calendar	USGS 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, other calendars optional	n/a
Floating Leg Index Spread		1		Simple spread only				Both positive and negative spreads are permitted. Definition of Simple Spread is in the User Guide tab
Stub Specific								
Stub Type								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, i.e. 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 business day				n/a
Floating Leg Maximum Period Length Long First / Long Last				1Y + 1M				n/a
Fixed Leg Maximum Period Length Long First / Long Last				No restrictions				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's allowed that the start and end dates of both swap legs are different. Variable Notional's 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.

EUREX Supported Product: Fixed / Float IRS

Attribute	EU	JR	DI	KK	SI	EK	N	ЭК	Р	LN	(ZK	Н	UF	Restrictions
Trade Specific Floating Index	EUR-EU	IRIBOR	DKK-C		SEK-S	TIBOR	NOK-P	NIBOR	PLN-V	VIBOR	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.
Maximum Maturity	61 years (22	.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)	NOK-NIBOR-NIBR is automatically changed to OIBOR when cleared. *MarkitWire does not support amortization of EUR swaps over 51 years (18,675
Minimum Residual Term	1 busine		2 busine		2 busine		2 business days		1 busin			ness days		ess days	days) n/a
Minimum Term	1 busine		2 busine		2 busine		2 busine		1 busir			ness davs		ess davs	n/a
Forward Starting								/							The sum of forward starting period and tenor of the swap must not exceed the
Additional Payments	Arbitrary numbe payment		Arbitrary numb payment		Arbitrary numb paymen		Arbitrary numb payment			er of additional ts in PLN		ber of additional nts in CZK		er of additional ts in HUF	maximum residual term for the product. T-1 S Feo Date S Termination Date for 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															
Roll Convention							Day of Mo EO IM No	M							Different Roll Conventions are allowed on each leg
Start Date Business Day Convention							No Follo Mod Fo Prece	wing Ilowing							Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention							No	ne							Different Business Day Conventions are allowed on each leg
							Follo Mod Fo Prece	llowing							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
Break Clauses						Break clauses are no	ot eligible and will not	be recognized in th	e course of novation	I					n/a
Leg Specific															
Different Effective Dates on legs							١	1							n/a
Leg Combination	Fixed/	/Float	Fixed,	/Float	Fixed	/Float	Fixed,	/Float	Fixed	/Float	Fixe	d/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	<u>Float</u> monthly quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually zero coupon	<u>Float</u> quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually zero coupon	<u>Float</u> quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually zero coupon	<u>Float</u> quarterly semi-annually annually zero coupon	<u>Fixed</u> monthly quarterly semi-annually annually zero coupon	<u>Float</u> quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	<u>Float</u> quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	<u>Float</u> quarterly semi-annually annually zero coupon	For a zero coupon floating leg a compounding method and compounding index period need to be selected. For a zero coupon fixed rate schedule, a floating rate spread schedule and
Day Count Convention							30/; 30E/ 30E/36 ACT/ ACT/36 ACT/AC ACT/AC ACT/AC	360 0.ISDA /360 5.FIXED T.ISDA 5.ISDA T.ICMA			1		1		variable notional schedule are not available. Different Day Count Conventions are allowed on each leg For a definition of the day count conventions please see Clearing Conditions of Eures 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							Perio	d End							n/a
Payment Lag							0 - 2 busir	ness days							Different Payment Lags are allowed on each leg
Payment Date Business Day Convention	Following Mod Following Preceding									Different Business Day Conventions are allowed on each leg					
Payment Date Calendar	EUTA required, o optic	other calendars	DKCO required, opti		SEST required, opti		NOOS required, opti	other calendars		other calendars on all		, other calendars tional		, other calendars ional	Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg
Calculation Period Date Business Day Convention	optic	21101			opti	Ullar	No No		opt		р	lonai	opt		Different Business Day Conventions are allowed on each leg
	EUTA conviced	other calendars	DKCO cognited	other calendars	SECT cognized	other calendars	Follo Mod Fo Prece	wing Ilowing eding	DIWA sequired	other selendars	C700 required	other colondars	HUDU cognicod	other colondare	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	EUTA required, o optic		DKCO required, opti		SEST required, opti		NOOS required, opti		PLWA required, opt			, other calendars :ional		, other calendars ional	Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg
Fixed Rate	Any fixed rate (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.							

EUREX Supported Product: Fixed / Float IRS

Attribute	EUR	DKK	SEK	NOK	PLN	СZК	HUF	Restrictions
Initial Rate			The fixing for the first	t floating period can be defined manually	Any rate is supported			
Compounding Method		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 1Y	- If compounding is applied, then index tenor should be less than payment period.						
Fixing Date Offset			Any fixi	ng 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				ex spread (including negative spread) is s				n/a
Stub Specific								
Stub Type		Stub period is not allowed for Zerc 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, i.e. 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 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 neighbouring index tenors that can be selected for rate interpolation.
Variable Swap Specific Variable Swap Schedule Dates								The (adjusted) schedule dates for either notional, fixed rate or index spread
variable Swap Schedule Dates				YYYY-MM-DD				schedule must match the (adjusted) accrual period start dates.
Variable Notional				1				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				4				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.

EUREX Supported Product: Single Currency Tenor Basis Swap

Attribute Trade Specific	0	SD	EUR		E	JR	DK	<u></u>	N	ОК	P	LN	CZ	ĸ	н	UF	Restrictions
lade specific	USD-SOFR OIS	USD-Federal Funds-	EUR-EURIBOR	UR-EURIBOR	EUR-EURIBOR	EUR-EuroSTR-OIS	DKK-CIBOR	DKK-CIBOR		NOK-NIBOR-OIBOR /	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 2
aximum Maturity	Compound	OIS Compound				Compound	DKK-CIBOR2	DKK-CIBOR2	NOK-NIBOR-NIBR	NOK-NIBOR-NIBR	-						FROs can be found in the <i>Floating Rate Options</i> tab. *MarkitWire does not support amortization of EUR swaps over 51 y
inimum Residual Term	51 years (1		61 years (22,33			2,335 days)	31 years (11,			1,375 days)		5,871 days)	16 years (5			5,871 days)	(18,675 days) n/a
nimum Term	1 busin		1 business		1 busi		2 busines		2 busin		1 busin		2 busine			iess days	n/a
	1 busin	ess day	1 business	lay	1 busi	iess day	2 busines	s days	2 busin	ess days	1 busir	iess day	2 busine	ss days	2 busin	iess days	
rward Starting									×								The sum of forward starting period and tenor of the swap must ne exceed the maximum residual term for the product.
dditional Payments	Arbitrary number of in l		Arbitrary number of add in EUR	tional payments		additional payments EUR	Arbitrary number of a in Di			additional payments NOK		additional payments PLN	Arbitrary number of in C			f additional payments HUF	T+1 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 trade start date.
duct Specific																	Different Roll Conventions are allowed on each leg
Convention	Day of Month (1-30) EOM IMM None												Different kon conventions are anowed on each leg				
rt Date Business Day Convention																	Different Business Day Conventions are allowed on each leg
								Foll Mod F	lone owing ollowing ceding								
aturity Date Business Day Convention									lone								Different Business Day Conventions are allowed on each leg
eak Clauses								Mod F Pre	owing following ceding								If the maturity date is adjusted, then Maturity Date Business Day Convention must have always the same Business Day Convention a Payment Date Business Day convention n/a
		Break clauses are not eligible and will not be recognized in the course of novation										11/0					
; Specific ferent Effective Dates on legs									Y								n/a
g Combination	Float	/Float	Float/Floa	t	Floa	/Float	Float/F	loat	Float	/Float	Float	/Float	Float,	Float	Float	t/Float	It is allowed that the start and end dates of both swap legs are di
yment Period										The payment frequency must be a multiple of the index tenor, ex stub periods.							
	mor	nthly	monthly		mo	nthly	Floa			oat rterlv	Fli		Flo			oat rterly	Different Payment Periods are allowed on each leg
	quar semi-a ann	nnually	quarteri semi-annu annually	illy	semi-i	rterly nnually ually	semi-an annu	ally	ann	nnually ually		ually	semi-ai annu	ally	ann	annually ually	For a zero coupon floating leg a compounding method and compounding method and compounded to be selected.
	zero c	oupon	zero coup	n	zero	oupon	zero co	Jpon	zero	oupon	zero c	oupon	zero ci	oupon	zero o	coupon	For a zero coupon fixed rate schedule, a floating rate spread sche and variable notional schedule are not available.
y Count Convention									/360								Different Day Count Conventions are allowed on each leg
								30E/3 AC ACT/3 ACT/4 ACT/4 ACT/4	E/360 60.ISDA 7/360 65.FIXED ACT.ISDA 655.ISDA ACT.ICMA ACT.ISMA								For a definition of the day count conventions please see Clearing Conditions of Euror Clearing AG, Chapter WII Part 2 Number 2.2 & Based on the 2005 ISDA Definitions, or the 2000 ISDA Definitions, specified in the trade record transmitted via the Approved Trade S System.
ayment Relative to								Peri	od End								n/a
iyment Lag	1 - 2 business days	1 - 2 business days	0 - 2 busines	days	0 - 2 business days	1 - 2 business days	0 - 2 busin	ess days	0 - 2 bus	iness days	0 - 2 bus	iness days	0 - 2 busi	ness days	0 - 2 bus	iness days	Different Payment Lags are allowed on each leg
ayment Date Business Day Convention								Mod F	owing following ceding								Different Business Day Conventions are allowed on each leg
ayment Date Calendar	USNY required, other calendars optional BUTA required, other calendars optional BUTA required, other calendars optional DKCO required, other calendars optional NOOS required, other calendars optional PUWA required, other calendars optional BUBA required, other calendars optional HUBU required, other calendars optional										er calendars optional						
lculation Period Date Business Day invention	None											Different Business Day Conventions are allowed on each leg					
								Mod F	owing following ceding								If the calculation period end dates are adjusted, then the Calculat Period Date Business Day Convention must have the same Busine Convention as the Payment Date Business Day convention
lculation Period Date Holiday Calendar	USNY required, othe	er calendars optional	EUTA required, other ca	endars optional	EUTA required, oth	er calendars optional					PLWA required, oth	er calendars optional	CZPR required, othe	r calendars optional	HUBU required, oth	er calendars optional	Calendars have to be equal for roll dates (calculation period dates payment dates on each leg
ial Rate mpounding Method							The fixing for the first	floating period can	be defined manually.	Any rate is supported							Required if the index tenor is less than the payment period.
	Daily Compounding	Daily Compounding	Flat Straight		Flat Straight	Daily Compounding	Fla Straig			lat aight		lat iight	Fl. Stra			lat aight	Compounding is not supported in combination with a variable fixe variable index spread or variable notional on the same leg. Compounding is not supported in combination with stub periods same leg.

Floating Index Tenor	1D 0 business days	1D 0 business days	1M 3M 6M 1Y	1M 3M 6M 1Y	1M 3M 6M 1Y Between 0 and -10	1D 0 business days			3M 6M Any fixing lag between 0 and -10 business	3M 6M Between 0 and -10	3M 6M Between 0 and -10	If compounding is applied, then index tenor should be less than payment period.
Fixing Date Relative to							days is allowed	days is allowed	days is allowed			n/a
	Perio	od End	Peri	od Begin	Period Begin	Period End	Period Begin	Period Begin	Period Begin	Period Begin	Period Begin	
Different Leg Effective Dates							Y	'es				Effective/maturity dates may differ across legs
Fixing Date Calendar	USGS required, other calendars optional	USNY required, other calendars optional	EUTA required, ot	her calendars optional	EUTA required, oth	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 spr	read is supported	Any index spread is supported	Simple spread only	Any index spread is supported	Any index spread is supported	Any index spread is supported	Any index spread is supported	Any index spread is supported	Both positive and negative spreads are permitted Definition of Simple Spread is in the User Guide tab
Stub Specific												
Stub Type								;, short last , long last				Stub period 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 stub, both stubs must be of the same type, i.e. both first or both hast. (iv) predetermined first fixings are supported.
Minimum Period Length Short First / Short Last	1 busir	ness day	1 bus	iness day	1 busir	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	11	Y + 1M	14	+ 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 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.
Variable Swap Specific												
Variable Swap Schedule Dates							үүүү-м	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 takes of both swap legs are different. Variable Notional is not applicable in combination with Compounding (with the exception of 1 dOIS compounding) or Zero Coupon payments on the same leg.	
Variable Index Spread (positive or negative)							,	4				Variable Index Spread is not eligible for Zero Coupon payments and payments made on Compounding basis.

EUREX Supported Product: Forward Rate Agreement (FRA)

Attribute	EUR	DKK	SEK	NOK	PLN	CZK	HUF	Restrictions
Trade Specific		1	[1		1	1	1
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.
Settlement Date				On effective date or at maturity	/			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)	n/a
Minimum Residual Term	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	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	Trai 5 fee Date 5 Termination Date for EUR, PLN Tr1 5 fee Date 5 Termination Date for EUR, PLN Tr2 5 fee Date 5 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				None Following Mod Following Preceding				n/a
Maturity Date Business Day Convention				None Following Mod Following Preceding				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
Break Clauses			Break clauses are not eli	gible and will not be recognized	in the course of novation			n/a
Leg Specific				30/360				
				30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA ACT/ACT.ISDA ACT/ACT.ISMA				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				Period Begin Period End				n/a
Payment Lag				0 business days				n/a
Payment Date Business Day Convention				Following Mod Following Preceding				n/a
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	carendary optional		•	cluding negative and zero fixed				n/a
Floating Index Tenor	1M	2			24.5	2	2	
	3M 6M 1Y	3M 6M	ЗM	3M 6M	3M 6M	3M 6M	3M 6M	n/a
Fixing Date Offset -settlement in advance	-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 business days			1	n/a
Fixing Date Relative to				Period Start				n/a
Fixing Date Relative to								

EUREX Supported Product: Zero Coupon Inflation Swap (ZCIS)

Attribute	EL	JR	GBP	Restrictions					
Trade Specific									
Inflation Leg Reference Rate	HICPxT	FRCPIx	ZCIS are not clearable in the following scenarios: i.under the FCM Regulations – FCM Clearing Members clearing proprietary and client business; ii.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	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	1 year	1 year	1 year	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 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									
Roll Convention		Day of Month (1-30) EOM IMM None		n/a					
Start Date Business Day Convention		None Following Mod Following Preceding		n/a					
Maturity Date Business Day Convention		None		n/a					
Break Clauses	Break clause	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	<u>Fixed</u> <u>Float</u> 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 f	ixed 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		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 Fixing Date Offset	interpolation or start month value	interpolation or start month value	interpolation or start month value	n/a					
Fixing Date Offset	2-12 whole months	2-12 whole months	2-12 whole months	Float leg index with 2m fixing date offset cannot be interpolated					
Variable Swap Specific		Not supported		n/a					
Variable Notional	Not allowed	Not allowed	Not allowed	Notional must be constant and identical for both legs.					

EUREX

Supported Product: Standard Coupon Inflation Swap (SCIS)

	51	10	F	JR		BP	
Attribute Trade Specific	EU	IR	E	JR	6	вр	Restrictions
Inflation Leg Reference Rate	ніс	PxT	FR	:Plx	uk	(RPI	SCIS are not clearable in the following scenarios: Lunder the FCM Regulations – FCM Clearing Members clearing proprietary and client business; ii.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	50 years + 10 b	business days	30 years + 10 business days 50 years + 10 business days				n/a
Minimum Residual Term for SCIS	1 busine	ess day	1 busir	ess day	ness day	n/a	
Minimum Term	1 busine	ess day	1 business day 1 business day				n/a
Forward Starting	Forward starting inflation swaps are cleara	able when the initial index is known / fixed		Forward starting inflation swaps are clear	able when the initial index is known / fixed		n/a
Additional Payments	Arbitrary number of addi	litional payments in EUR	Arbitrary number of ad	litional payments in EUR	Arbitrary number of add	ditional payments in GBP	T+1 ≤ Fee Date ≤ Termination Date
Product Specific							
Roll Convention	Day of Mor EO IMI Nor Nor	IM IM ine		EC IN Ni	inth (1-30) IM IM Inte		n/a
Start Date Business Day Convention	Follov Mod Fol Prece	wing Ilowing eding		Folio Mod Fo Prec	llowing eding		n/a
Maturity Date Business Day Convention	No: Follow			Folic	ine wing		n/a
Calculation Style	Zero Coupo			Zero Coup			Year on Year calculation style is not allowed and will be rejected if selected in Markitwire
Calculation Method Final Exchange	Ratio al Allov			Ratio a	llowed		Spread and Return calculation method is not allowed and will be rejected if selected if Markitwire n/a
Break Clauses	Break clauses are not eligible and will not	t be recognized in the course of novation		Break clauses are not eligible and will no	t be recognized in the course of novation		n/a
Leg Specific							· · · · · · · · · · · · · · · · · · ·
Leg Combination	Fixed (interest rate leg	g)/Float (inflation leg)	Fixed (interest rate le	g)/Float (inflation leg)	Fixed (interest rate le	eg)/Float (inflation leg)	n/a
Payment Period	<u>Fixed</u> monthly quarterly semi Annual	<u>Float</u> monthly quarterly semi Annual	<u>Fixed</u> monthly quarterly semi Annual	Float monthly quarterly semi Annual	Fixed monthly quarterly semi Annual	<u>Float</u> monthly quarterly semi Annual	n/a
Day Count Convention	annual 30/3 30/2 30/26 30/26 ACT/365 ACT/365 ACT/365 ACT/365 ACT/AC5 ACT/AC5	360 0.ISDA 360 5.FIXED T.ISDA 5.ISDA T.ICMA	annuai	30E 30E/3 ACT ACT/36 ACT/A	iolsda 360 5.FIXED TLISDA SLISDA TLICMA	n/a	
Payment Lag	0 busine		0 busin			ness days	n/a
Payment Date Business Day Convention	Follov Mod Fol Prece	llowing		Folio Mod Fo Prec			n/a
Payment Date Calendar	EUTA required, other		EUTA required, oth	and the second		er calendars optional	n/a
Calculation Period Date Business Day Convention	Follov Modified F Precee Not	Following eding		Folic Modified Preci Ni	Following eding		n/a
Calculation Period Date Holiday Calendar	EUTA required, other		EUTA required, oth			er calendars optional	n/a
Fixed Rate	Any fixed rate (including negative	and zero fixed rate) is supported		Any fixed rate (including negative	and zero fixed rate) is supported		Fixed rate must be constant, e.g. no fixed rate schedule is allowed
Initial Index Level Compounding Method	The initial index level is mandatory a			The initial index level is mandatory			Initial index level must be >0
	No compounding	-	No compoundin			ng on the fixed leg	n/a
Index Level Interpolation Fixing Date Offset	Interpolation or st					start month value	n/a
Floating Leg Index Spread	2-12 whole		2-12 whole months			ole months	Float leg index with 2m fixing date offset cannot be interpolated
	Not Sup	pported		Not Su	oported		n/a
Stub Specific Stub Type Minimum Period Length Short First / Short Last			long first	, short last long last" ess day			Stub period is not allowed for Zero Coupon Swap and Compounding Swap legs. (1) It is allowed to have one stub on one leg and no stub on the other leg. (iii) It each leg has stub, both stubus must be of the same type, i.e. both first or both last. (iii) two stubs on each leg are not allowed. n/a
Floating Leg Maximum Period Length Long First / Long Last Variable Swap Specific				1M			1/2
Variable Notional	Constant notionals. Inflation leg	and fixed leg notional can differ	Constant notionals. Inflation leg	and fixed leg notional can differ	Constant notionals. Inflation leg	g and fixed leg notional can differ	Notionals can differ on the Inflation leg and Fixed leg. Variable notionals such as rollercoaster or amortising not allowed

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	n/a		
Notional Amount		The amount of spec	; ified notional currency (i.e. USD,	BRL, CLP, KRW, IDR, INR, TWD) r	nust be at least 0.01		n/a		
Valuation Date (aka. Fixing Date)				1 business day per Valuation Date Calendar)			n/a		
Settlement Date			 Minimum: Valuatior Maximum: 2 years + 2 busin 	n Date + 1 business day less days from date of novation			n/a		
Settlement Rate Option (aka. Fixing)	BRL PTAX (BRL09)								
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)			n/a		
Variation margin currency		USD							
Initial margin currency			EUR, C	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			n/a		
Settlement Currency			U	SD			n/a		
Break Clauses	Break clauses are not eligible and will not be recognized in the course of novation								

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	Floating Rate Options	
ISDA 2021 Definitions	ISDA 2006 Definitions	ISDA 2008 Inflation Definitions
CHF-SARON-OIS Compound	CHF-SARON-OIS-COMPOUND	n/a
CZK-PRIBOR	CZK-PRIBOR-PRBO	n/a
DKK-CIBOR	DKK-CIBOR-DKNA13	n/a
DKK-CIBOR2	DKK-CIBOR2-DKNA13	n/a
DKK-DESTR-OIS Compound	n/a	n/a
EUR-EONIA-OIS Compound	EUR-EONIA-OIS-COMPOUND	n/a
EUR-EURIBOR	EUR-EURIBOR-Reuters	n/a
EUR-EuroSTR-OIS Compound	EUR-EuroSTR-COMPOUND	n/a
GBP-SONIA-OIS Compound	GBP-SONIA-COMPOUND	n/a
HUF-BUBOR	HUF-BUBOR-Reuters	n/a
JPY-TONA-OIS Compound	JPY-TONA-OIS-COMPOUND	n/a
NOK-NIBOR	NOK-NIBOR-NIBR, NOK-NIBOR-OIBOR	n/a
PLN-WIBOR	PLN-WIBOR-WIBO	n/a
SEK-STIBOR	SEK-STIBOR-SIDE	n/a
USD-Federal Funds-OIS Compound	USD-Federal Funds-H.15-OIS-COMPOUND	n/a
USD-SOFR-OIS Compound	USD-SOFR-COMPOUND	n/a
n/a	n/a	EUR-EXT-CPI
n/a	n/a	FRC-EXT-CPI
n/a	n/a	UK-RPI

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	НИВИ
Dublin	Dublin Banking Calendar	IEDU
Milan	Milan Banking Calendar	ITMI
Rome	Rome Banking Calendar	ITRO
Токуо	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

EUREX Calendars

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.