Eurex Clearing AG
ECAG Rule Certification 008-23
February 24, 2023

1. The text of the proposed amendments to the Clearing Conditions ("Clearing Conditions") of Eurex Clearing AG ("Eurex Clearing") and Price List ("Price List") of Eurex Clearing is appended as Attachment A. Any additions are underlined and any deletions are struck through.

2. The dates of intended implementation are:

Amendment A below: March 27, 2023.

Amendment B below: April 24, 2023.

Amendment C below: May 15, 2023

Amendment D below: April 17, 2023 until October 31, 2023

Amendment E below: April 24, 2023 until October 31, 2023

3. Attached please find a certification that: (1) these amendments comply with the Commodity Exchange Act (the "Act"), and the Commission's regulations thereunder; and (2) concurrent with the filing of this submission, Eurex Clearing is posting a copy of this filing to its website at: https://www.eurex.com/ec-en/rules-regs/regulations/cftc-dco-filings.

4. A concise explanation and analysis of the operation, purpose, and effect of the amended rule appears below.

5. There were no opposing views expressed regarding these amended rules.

6. Confidential treatment is not requested.

CONCISE EXPLANATION AND ANALYSIS OF THE OPERATION, PURPOSE, AND EFFECT OF THE PROPOSED RULE AND ITS COMPLIANCE WITH APPLICABLE PROVISIONS OF THE ACT, INCLUDING CORE PRINCIPLES AND THE COMMISSION'S REGULATIONS THEREUNDER

Eurex Clearing is proposing the below amendments to the Clearing Conditions and Price List. For avoidance of doubt, all proposed amendments below apply to contracts listed on Eurex Deutschland, which Eurex Clearing clears outside the scope of its DCO license, which applies only to swaps.

A. Clarification of the provision on the Clearing of Index Futures and Index Options in the Clearing Conditions

In 2012, the Executive Board of Eurex Clearing clarified the procedure for determination of the final settlement prices for STOXX® equity index derivatives. Specifically, in Eurex Clearing Circular 056/12, Eurex Clearing outlined the methodology of the final settlement price determination in case of trading interruptions in one or more components of the EURO STOXX 50® index. With integration of the weekly

and month-end options (OES1/2/4, OMSX) into the main EURO STOXX 50® index options (OESX), this rule applies all expirations in EURO STOXX 50® index derivatives as well as STOXX® index derivatives which include EURO STOXX 50® index components. The proposed amendments reflect this methodology.

B. Market-on-Close Futures T+X (Basis Trading in MSCI Index Futures)

The proposed amendments add daily settlement price and final settlement price information in the Clearing Conditions and Price List information for daily MSCI Index Futures, which will be listed on Eurex Deutschland.

C. Integration of Weekly Expiring Contracts on Product Level in Equity Options, Fixed Income Options, and Index Options

The proposed amendments add Price List information for weekly expiring contracts in equity options, fixed income options, and index options, which will be listed on Eurex Deutschland.

D. Fee waiver for the delivery resulting from Single Stock Futures Contracts

Eurex Clearing provides that effective from April 17, 2023 until October 31, 2023, Eurex Clearing will temporarily offer a fee waiver regarding the delivery fees in Single Stock Futures, pursuant to Number 3.9 of the Price List, as detailed in Eurex Clearing Circular 008-22, which is appended as Attachment A.

E. Fee waiver for the transaction fees in MSCI Futures for the usage of the calendar spread instrument between Daily and Quarterly Futures

Effective from April 24, 2023 until October 31, 2023, Eurex Clearing will offer a fee waiver regarding the transaction fees in MSCI Futures, if traded via the calendar spread instrument between a Daily and a Quarterly Future. The fee waiver affects Number 3.1 of the Price List. The temporarily transaction fees per leg are detailed in Attachment A.

Further information regarding the operation, purpose, and effect of the proposed amendments is discussed in Attachment A.

Eurex Clearing has identified the following derivatives clearing organization ("DCO") Core Principle as potentially being relevant to the above amendments:

1. DCO Core Principle C (Participant and Product Eligibility): The proposed amendments will comply with DCO Core Principle C because the amendments change certain terms and fees applicable to certain listed contracts on Eurex Deutschland, which Eurex Clearing clears outside the scope of its DCO license, and all products cleared by Eurex Clearing under its DCO license will continue to be subject to appropriate standards in compliance with this Core Principle.

CERTIFICATIONS PURSUANT TO SECTION 5c OF THE COMMODITY EXCHANGE ACT, 7 U.S.C. §7a-2 AND COMMODITY FUTURES TRADING COMMISSION RULE 40.6, 17 C.F.R. §40.6

I hereby certify that:

(1) the amendments comply with the Commodity Exchange Act, and the Commission's regulations thereunder; and
(2) concurrent with the filing of this submission, Eurex Clearing is posting a copy of this filing to its website at: https://www.eurex.com/ec-en/rules-regs/regulations/cftc-dco-filings.

/s/ Eric Seinsheimer

By: Eric Seinsheimer

Title: US CCO, Eurex Clearing AG

Dated: February 24, 2023

23 Feb 2023
Eurex Clearing

Next Generation ETD Contracts: Amendments to the Clearing Conditions and the Price List of Eurex Clearing AG

Eurex Clearing Circular 008/23 Next Generation ETD Contracts: Amendments to the Clearing Conditions and the Price List of Eurex Clearing AG

1. Introduction

This circular contains information with respect to Eurex Clearing AG's service offering and corresponding amendments to the Clearing Conditions of Eurex Clearing AG ("Clearing Conditions") and Price List of Eurex Clearing AG ("Price List") regarding to the following topics:

- A. Clarification of the provisions on the Clearing of Index Futures and Index Options in the Clearing Conditions,
- B. Market-on-Close Futures T+X (Basis Trading in MSCI Index Futures),
- C. Integration of Weekly Expiring Contracts on Product Level in Equity Options, Fixed Income Options and Index Options,
- D. Fee waiver for the delivery resulting from Single Stock Futures Contracts,
- E. Fee waiver for the transaction fees of MSCI Futures for the usage of the calendar spread instrument between Daily and Quarterly Futures.

The amendments for topic A. will come into effect on **27 March 2023**.

The amendments for topic B. will come into effect on **24 April 2023**.

The amendments for topic C. will come into effect on **15 May 2023**.

The amendments for topic D. will be effective from **17 April 2023 until 31 October 2023**.

The amendments for topic E. will be effective from **24 April 2023 until 31 October 2023**.

2. Required action

Technical releases to support Next Generation ETD Product Initiatives (as mentioned below) were rolled out on 27 June 2022, as communicated in previous circulars of Eurex and Eurex Clearing AG ("Eurex Clearing"). Further checkpoints were presented in the course of 2022. As of 27 March 2023, all market participants are required to be able to handle sub-monthly expiring contracts.

3. Details

A. Clarification of the provisions on the Clearing of Index Futures and Index Options in the Clearing Conditions

In 2012, the Executive Board of Eurex Clearing decided to clarify the procedure for determination of the final settlement prices for STOXX® equity index derivatives.

In its circular 056/12, Eurex Clearing outlined the methodology of the final settlement price determination in case of trading interruptions in one or more components of the EURO STOXX 50® index. With integration of the weekly and month-end options (OES1/2/4, OMSX) into the main EURO STOXX 50® index options (OESX) this rule shall be applied for all expirations in EURO STOXX 50® index derivates as well as STOXX® index derivatives which include EURO STOXX 50® index components.

To reflect this decision in the legal framework of Eurex Clearing, the following provisions will be amended as outlined in the Attachment 1:

- Chapter II Part 2 Number 2.4.2 and Part 3 Number 3.4.3 of the Clearing Conditions

The amendments with regards to topic A. will become effective on **27 March 2023**.

B. Market-on-Close Futures T+X (Basis Trading in MSCI Index Futures)

In accordance with Eurex Clearing Circular 006/23, the following provisions will be amended as outlined in Attachment 1 and Attachment 2:

- Chapter II Part 2 Numbers 2.1.2 and 2.4.2 of the Clearing Conditions
- Number 3.1 of the Price List

The amendments with regards to topic B. will become effective as of **24 April 2023**.

C. Integration of Weekly Expiring Contracts on Product Level in Equity Options, Fixed Income Options and Index Options

In accordance with Eurex Clearing Circular 006/23, the following provisions will be amended as outlined in Attachment 3:

- Numbers 3.1, 3.2, 3.3, 3.7 and 3.8 of the Price List

The amendments with regards to topic C. will become effective as of **15 May 2023**.

D. Fee waiver for the delivery resulting from Single Stock Futures Contracts

Effective from **17 April 2023 until 31 October 2023**, Eurex Clearing will temporarily offer a fee waiver regarding the delivery fees in Single Stock Futures, pursuant to Number 3.9 of the Price List as follows:

Product / Product group	Currency	Accounts	Standard Fee per Contract
Equity Futures with Group ID AT01, BE01, BE02, DE01, DE02, ES01, ES02, FI01, FI02, FR01, FR02, IE01, IE02, IT01, IT02, NL01, NL02 assigned in Annex A of the Eurex Contract Specifications	EUR	A	0.00
		P	0.00
		M	0.00
Equity Futures with Group ID CH01, CH02 assigned in Annex A of the Eurex Contract Specifications	CHF	A	0.00
		P	0.00
		M	0.00

As of 1 November 2023, the delivery from futures fee will apply according to Number 3.9 of the Price List.

E. Fee waiver for the transaction fees in MSCI Futures for the usage of the calendar spread instrument between Daily and Quarterly Futures

Effective from **24 April 2023 until 31 October 2023**, Eurex Clearing will offer a fee waiver regarding the transaction fees in MSCI Futures, if traded via the calendar spread instrument between a Daily and a Quarterly Future. The fee waiver affects Number 3.1 of the Price List. The temporarily transaction fees per leg will be as follows:

Product / Product group	Currency	Execution Type	Accounts	Standard Fee per Contract
MSCI Futures, if traded via the calendar spread instrument between a Daily and a Quarterly Future	In product currency	Order book	A	0.00
			P	0.00
			M	0.00
		TES & Eurex EnLight	A	0.15
			P	0.15
			M	0.15

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Only as of 1 November 2023, the transaction fees according to Number 3.1 of the Price List will be charged.

Please refer to Eurex circular 014/23 for detailed trading-related information and the related amendments to the Rules and Regulations of Eurex Deutschland.

As of the effective date, the full version of the amended Clearing Conditions and Price List will be available for download on the Eurex Clearing website under the following link:

Rules & Regs > Eurex Clearing Rules and Regulations

The amendments to the legal framework of Eurex Clearing AG published by this circular are deemed accepted by each affected contractual party of Eurex Clearing AG, unless the respective contractual party objects by written notice to Eurex Clearing AG prior to the relevant effective date(s) as stipulated in this circular. In case of an objection by the respective contractual party pursuant the preceding sentence, Eurex Clearing AG is entitled to terminate the respective contract (including a Clearing Agreement, if applicable). Instead of submitting an objection, the respective contractual party may submit in writing to Eurex Clearing AG comments to any amendments of the legal framework of Eurex Clearing AG within the first 10 Business Days after the publication of the amendments. Eurex Clearing AG shall assess whether these comments prevent the published amendments from becoming effective taking into account the interests of Eurex Clearing AG and all contractual parties.

Unless the context requires otherwise, terms used and not otherwise defined in this circular shall have the meaning ascribed to them in the Clearing Conditions or FCM Clearing Conditions of Eurex Clearing AG, as applicable.

Attachments:

- 1 – Amended sections of the Clearing Conditions of Eurex Clearing AG (effective from 27 March 2023)
- 2 – Amended sections of the Price List of Eurex Clearing AG (effective from 24 April 2023)
- 3 – Amended sections of the Price List of Eurex Clearing AG (effective from 15 May 2023)

Further information

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

Target groups:	Front Office/Trading, Middle + Back Office, IT/System Administration, Auditing/Security Coordination
Related circulars:	Eurex Clearing Circular **024/22**, Eurex Circular 014/23
Contact:	client.services@eurex.com
Web:	www.eurex.com/ec-en/
Authorized by:	Jens Janka

Further information

Attachment 1 to Eurex Clearing Circular 008/23

Attachment 2 to Eurex Clearing Circular 008/23

Attachment 3 to Eurex Clearing Circular 008/23

A member of

Eurex Eurex Clearing Eurex Repo EEX 360T Xetra Börse Frankfurt Clearstream Qontigo

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 27.03.2023

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSED OUT

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Part 2 Clearing of Futures Contracts

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2.1 General Provisions

The general provisions pursuant to this Number 2.1 apply to all Futures Contracts unless deviating rules pursuant to Number 2.2 to 2.~~23~~ 29 apply.

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2.1.2 Daily Settlement Price

[…]

(2) Eurex Clearing AG determines the daily settlement price according to the true market conditions of the respective contract and under consideration of its risk assessment in its reasonable discretion (*billiges Ermessen*).

[…]

(c) Exceptions

The following exceptions shall apply:

[…]

(kk) The daily settlement price for Daily Futures-on MSCI Indices as specified in chapter 1.3.3 of the Eurex Contract Specifications, shall be determined in accordance with limb (b) only.

[…]

2.4 Clearing of Index Futures Contracts

[…]

2.4.2 Final Settlement Price

The final settlement price of the Index Futures Contracts will be determined by Eurex Clearing AG (pursuant to Number 1.3.4 of the Eurex Contract Specifications) at the final settlement day of a contract.

[…]

(11) With respect to the FTSE® 100 Index Futures Contracts, the value of the index is based on the FTSE® 100 Expiry Index (index symbol UKSXP) as calculated by FTSE International Limited following the exchange delivery settlement price (EDSP) intraday auction on the London Stock Exchange run specifically for that purpose.

(12) In case of extraordinary circumstances, especially if the trading is interrupted due to technical problems or if a price determination for one or more Securities and/or indices is not possible for other reasons, Eurex Clearing AG may determine the final settlement price by means of another procedure.

For Futures Contracts on the Euro STOXX® 50 index, in case of any such trading interruptions in at least one index constituent, which must have had at least one uninterrupted minute overlap with the time period the calculation of the average of the EURO STOXX® 50 index takes place, the respective index calculations used for the calculation of the average will be corrected in a way that only the respective first tradable price after the interruption will be used for the affected components and time period. Such a correction will not take place if no tradable price has been determined until 17:45 CET. Such a correction will also apply in all STOXX® equity index futures which comprise the respective Euro STOXX® 50 index constituent.

For Futures Contracts on MSCI Indices, Eurex Clearing AG can also change the final settlement prices based on a retrospectively announced correction by the index provider MSCI. Such correction is not foreseen for Daily Futures on MSCI Indices as specified in chapter 1.3.3 of the Eurex Contract Specification.

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Part 3 Clearing of Options Contracts

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3.4 Clearing of Index Options Contracts

[…]

3.4.3 Final Settlement Price

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(6) With respect to the MSCI Index Options Contracts ~~on Price Indices~~, the closing value of the ~~price~~ index on the last trading day shall be decisive.

(7) [Deleted]~~With respect to the MSCI Index Options Contracts on Net Total Return Indices, the relevant closing value of the Net Total Return Index on the last trading day shall be decisive.~~

[…]

(12) In case of extraordinary circumstances, especially if the trading is interrupted due to technical problems or if a price determination for one or more Securities and/or indices is not possible for other reasons, Eurex Clearing AG may determine the final settlement price by means of another procedure.

For Options Contracts on the Euro STOXX® index, in case of any such trading interruptions in at least one index constituent, which must have had at least one uninterrupted minute overlap with the time period the calculation of the average of the EURO STOXX® 50 index takes place, the respective index calculations used for the calculation of the average will be corrected in a way that only the respective first tradable price after the interruption will be used for the affected components and time period. Such a correction will not take place if no tradable price has been determined until 17:45 CET. Such a correction will also apply in all STOXX® equity index options which comprise the respective Euro STOXX® 50 index constituent.

For MSCI Index Options Contracts, Eurex Clearing AG can also change the final settlement prices based on a retrospectively announced correction by the index provider MSCI.

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3 Transaction Fees for Derivatives Transactions (Order Book Transactions and Off-Book Transactions on the Eurex Exchange)

[…]

3.1 Matching / Registration of Derivatives Transactions

[…]

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
[…]						
Equity Index Derivatives						
Equity Index Futures						
[…]						
MSCI Futures (denominated in CHF)	CHF	Order book	A	0.60	n. a.	n. a.
			P	0.60	n. a.	n. a.
			M	0.60	n. a.	n. a.
		Eurex EnLight	A	0.90	n. a.	n. a.
			P	0.90	n. a.	n. a.
			M	0.90	n. a.	n. a.
		TES	A	0.90	n. a.	n. a.
			P	0.90	n. a.	n. a.
			M	0.90	n. a.	n. a.
MSCI Futures (denominated in CHF), if traded via the calendar spread instrument between a Daily and a Quarterly Future	CHF	Order book	A	0.15	n. a.	n. a.
			P	0.15	n. a.	n. a.
			M	0.15	n. a.	n. a.
		Eurex EnLight	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
		TES	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
[…]						

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
MSCI Futures (denominated in EUR)	EUR	Order book	A	0.60	n. a.	n. a.
			P	0.60	n. a.	n. a.
			M	0.60	n. a.	n. a.
		Eurex EnLight	A	0.90	n. a.	n. a.
			P	0.90	n. a.	n. a.
			M	0.90	n. a.	n. a.
		TES	A	0.90	n. a.	n. a.
			P	0.90	n. a.	n. a.
			M	0.90	n. a.	n. a.
MSCI Futures (denominated in EUR), if traded via the calendar spread instrument between a Daily and a Quarterly Future	EUR	Order book	A	0.15	n. a.	n. a.
			P	0.15	n. a.	n. a.
			M	0.15	n. a.	n. a.
		Eurex EnLight	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
		TES	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
MSCI Futures (denominated in GBP)	GBP	Order book	A	0.60	n. a.	n. a.
			P	0.60	n. a.	n. a.
			M	0.60	n. a.	n. a.
		Eurex EnLight	A	0.90	n. a.	n. a.
			P	0.90	n. a.	n. a.
			M	0.90	n. a.	n. a.
		TES	A	0.90	n. a.	n. a.
			P	0.90	n. a.	n. a.
			M	0.90	n. a.	n. a.
MSCI Futures (denominated in GBP), if traded via the calendar spread instrument between a Daily and a Quarterly Future	GBP	Order book	A	0.15	n. a.	n. a.
			P	0.15	n. a.	n. a.
			M	0.15	n. a.	n. a.
		Eurex EnLight	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
		TES	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
[…]						
MSCI Futures (denominated in USD or JPY), if traded via the calendar spread instrument between a Daily and a Quarterly Future	USD	Order book	A	0.15	n. a.	n. a.
			P	0.15	n. a.	n. a.
			M	0.15	n. a.	n. a.
		Eurex EnLight	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
		TES	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
[…]						

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3 Transaction Fees for Derivatives Transactions (Order Book Transactions and Off-Book Transactions on the Eurex Exchange)

[…]

3.1 Matching / Registration of Derivatives Transactions

[…]

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
[…]						
[…]						
Equity Options/LEPOs with Group ID assigned in Annex B of the Eurex Contract Specifications						
DE11, DE12, ~~DE13,~~ DE14	EUR	Order book	A	0.17	0.09	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
		Eurex EnLight	A	0.17	0.09	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
		TES	A	0.17	0.09	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
AT11, AT12, BE11, BE12, ~~BE13,~~ ES11, ES12, ~~ES13,~~ FI11, FI12, ~~FI13,~~ FI14, FR11, FR12, ~~FR13,~~ FR14, IE11, IE12, IT11, IT12, ~~IT13,~~ NL11, NL12, ~~NL13,~~ NL14, SE12, DK12, NO12	EUR	Order book	A	0.14	0.07	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
		Eurex EnLight	A	0.14	0.07	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
		TES	A	0.14	0.07	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
CH11, CH12, ~~CH13,~~ CH14	CHF	Order book	A	0.22	0.11	1,000
			P	0.15	0.08	500

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
			M	0.15	n. a.	n. a.
		Eurex EnLight	A	0.22	0.11	1,000
			P	0.15	0.08	500
			M	0.15	n. a.	n. a.
		TES	A	0.22	0.11	1,000
			P	0.15	0.08	500
			M	0.15	n. a.	n. a.
[…]						
Equity Index Derivatives						
Equity Index Futures						
[…]						
DAX® Options (ODAX~~, ODX1, ODX2, ODX4, ODX5~~) (non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)	EUR	Eurex EnLight	A	0.60	0.30	3,000
			P	0.58	0.33	2,000
			M	0.58	n. a.	n. a.
		TES bilateral	A	0.60	0.30	3,000
			P	0.58	0.33	2,000
			M	0.58	n. a.	n. a.
[…]						
EURO STOXX 50® Index Option (OESX, ~~OES1, OES2, OES4,~~ OMSX) (non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)	EUR	Eurex EnLight	A	0.36	0.18	3,000
			P	0.37	0.21	2,000
					0.10	8,000
			M	0.37	n. a.	n. a.
		TES bilateral	A	0.36	0.18	3,000
			P	0.37	0.21	2,000
					0.10	8,000
			M	0.37	n. a.	n. a.
[…]						
Euro STOXX® Banks Options (OESB~~, OEB1, OEB2, OEB4, OEB5~~) (non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)	EUR	Eurex EnLight	A	0.32	0.18	3,000
			P	0.33	0.19	2,000
			M	0.33	n. a.	n. a.
		TES bilateral	A	0.32	0.18	3,000
			P	0.33	0.19	2,000
			M	0.33	n. a.	n. a.
[…]						
SMI® Options (OSMI~~, OSM1, OSM2, OSM4, OSM5~~) (non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)	CHF	Eurex EnLight	A	1.18	0.59	3,000
			P	1.16	0.66	2,000
			M	1.16	n. a.	n. a.
		TES bilateral	A	1.18	0.59	3,000
			P	1.16	0.66	2,000
			M	1.16	n. a.	n. a.
[…]						
Interest Rate Derivatives						
Interest Rate Futures						
Interest Rate Options						

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
[…]						
~~Weekly Options on Euro Bund Futures~~	~~EUR~~	~~Order book~~	~~A~~	~~0.25~~	~~0.13~~	~~5,000~~
			~~P~~	~~0.20~~	~~0.10~~	~~5,000~~
			~~M~~	~~0.20~~	~~n. a.~~	~~n. a.~~
		~~Eurex EnLight~~	~~A~~	~~0.25~~	~~0.13~~	~~5,000~~
			~~P~~	~~0.20~~	~~0.10~~	~~5,000~~
			~~M~~	~~0.20~~	~~n. a.~~	~~n. a.~~
		~~TES~~	~~A~~	~~0.25~~	~~0.13~~	~~5,000~~
			~~P~~	~~0.20~~	~~0.10~~	~~5,000~~
			~~M~~	~~0.20~~	~~n. a.~~	~~n. a.~~
[…]						

[…]

3.2 Rebates

[…]

3.2.1 Rebates for the Liquidity Provisioning

[…]

3.2.1.1 Rebates for the Liquidity Provisioning in Options

(1) The rebate levels for the provisioning of liquidity per execution type and product group on the basis of the building block methodology of the LPA are as follows:

[…]

b. Equity Options with Group ID ending in "11", "12"~~, "13"~~ or "14" as assigned in Annex B of the Eurex Contract Specifications:

[…]

[…]

3.3 Position Closing Adjustments

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

Product / Product Group	Account	Fee per Contract
[…]		
Stock Tracking Futures with Group ID assigned in Annex H of the Eurex Contract Specifications		

Product / Product Group	Account	Fee per Contract
Interest Rate Derivatives		
[…]		
~~Weekly Options on Euro Bund Futures~~	~~A~~	~~EUR 0.50~~
	~~P~~	~~EUR 0.40~~
	~~M~~	~~EUR 0.40~~
[…]		

[…]

3.7 Exercise of Options

[…]

Product / Product Group	Accounts	Fee per Contract
Equity Options with Group ID assigned in Annex B of the Eurex Contract Specifications		
DE11, DE12, ~~DE13,~~ DE14	A	EUR 0.17
	P	EUR 0.10
	M	EUR 0.10
AT11, AT12, BE11, BE12, ~~BE13,~~ ES11, ES12, ~~ES13,~~ FI11, FI12, ~~FI13,~~ FI14, FR11, FR12, ~~FR13,~~ FR14, IE11, IE12, IT11, IT12, ~~IT13,~~ NL11, NL12, ~~NL13,~~ NL14, SE12, NO12, DK12	A	EUR 0.14
	P	EUR 0.10
	M	EUR 0.10
CH11, CH12, ~~CH13,~~ CH14	A	CHF 0.22
	P	CHF 0.15
	M	CHF 0.15
[…]		
Interest Rate Derivatives		
Options on Three-Month EURIBOR Futures, One-Year, Two-Year, Three-Year and Four-Year EURIBOR Mid-Curve Options on Three-Month EURIBOR Futures	A	EUR 0.25
	P	EUR 0.20
	M	EUR 0.20
~~Weekly Options on Euro Bund Futures~~	~~A~~	~~EUR 0.25~~
	~~P~~	~~EUR 0.20~~
	~~M~~	~~EUR 0.20~~
[…]		

3.8 Assignment of Options

[…]

Product / Product Group	Account	Fee per Contract
[…]		
Interest Rate Derivatives		
[…]		
~~Weekly Options on Euro Bund Futures~~	~~A~~	~~EUR 0.25~~
	~~P~~	~~EUR 0.20~~
	~~M~~	~~EUR 0.20~~
[…]		

[…]

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