EUREX EurexOTC Clear Product List

LONEX			
Attribute	Attribute Definition	Example	Remark
Additional Payments	Fees or other payments defined at contract conclusion. The Fees have to be in trade currency. There is no restriction on the number of fees/ additional payments which can be added to a trade.	EUR 100	T+1 ≤ Fee Date ≤ Termination Date 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
Calculation Posical Pate Haliday	Nellida, selector a control fortato Colombia a Pariot Patro Hellida, Colombia		Mod 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 10 decimal points, i.e. the precision is 0.000000001; 0.00000001%; or 0.000001 basis points.	0.01	For trades submitted with a Fixed Rate greater than 10 decimal points, these trades will be rounded down to 10 decimal points. Hewever, the reports will only show 8 decimal points, as per the Known-Limitations list.
Fixing Date Calendar	Holiday calendars used for the fixing of floating rates.	EUTA	
Fixing Date Offset	The reset of the Floating Index occurs with the frequency of the tenor	-2 business days	
Fixing Date Relative to	length on or before the reset date (a negative value implies that a fixing prior to the reset date will be taken).		
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	
	has to match exactly in order to be eligible for clearing.	USD-LIBOR-BBA	
Floating Index Tenor	Possible index tenors of the Floating Index.	3M	
Floating Leg Index Spread	A fixed spread on the floating rate. The value is allowed to have up to 10 decimal points, i.e. the precision is 0.000000001; 0.00000001%; or 0.000001 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	For trades submitted with a Fixed Rate greater than 10 decimal points, these trades will be rounded down to 10 decimal points.
Floating Leg Maximum Period Length	The maximum length of the long broken period on the floating leg.	7M	
Long First / Long Last		/M	
Floating Rate	Both positive and negative spreads are permitted unless stated otherwise		Adjusted start dates are permissible for Forward Starting swaps
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	Specifies how the inflation index level of inflation swaps is determined.	start month value	
Inflation 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 EUR: HICPXT, FRCPIX Supported index in GBP: UK RPI
Initial Index Level	First pre-defined index level of a Zero Coupon Inflation Swap.	100	Supported index in Obi : Ok in 1
Initial Rate	First pre-defined floating leg rate.	0.01	
Leg combination	Possible combinations of fixed and floating legs.	Fixed/Float	
Maturity Date Business Day Convention	Adjustment convention for the maturity date of an Interest Rate Derivative if the termination date falls on a holiday.	Following	
Maximum Maturity	Defines the maximal residual term of a swap in years or months to be eligible for clearing at Eurex Clearing AG. Maximum maturity is defined as the latest possible date on which the termination of a swap contract may occur. The maximum eligible termination date is calculated by adding the spot lag in business days and the maximum maturity to today's date and applying Modified Following Business Day Convention. Eurex Clearing accepts a backloaded trade with an initial residual term greater than the eligible maximum maturity but 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	For a maximum maturity of 51 years the logic is as follows: 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, JPV, 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. 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	
		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	EOM	
Start Date Business Day Convention	reset dates should correspond to the 3rd Wednesday of the IMM-roll month. 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.		Linear interpolation may be used instead of a single tenor if the stub
		1W	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 Index Spread (positive or	Variable fixed rate on the fixed leg. Variable spread on the floating leg.		
variable index Spread (positive or negative)	variable spread on the moduligiteg.	✓	
Variable Notional	Variable notional for coupon calculation. Any eligible notional can be defined for calculation. Notional on floating leg and fixed leg can differ.	✓	
Variable Swap Schedule Dates	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 Support	ed Product:	SD		SD SD	E	UR	G	iBP	J	PY	C	HF	D	KK	Restrictions
Trade Specific															
Floating Index	USD-SOFR O	IS Compound	USD-Federal Fun	ds-OIS Compound	EUR-EuroSTR-	OIS Compound	GBP-SONIA-I	OIS Compound	JPY-TONA-O	NS Compound	CHF-SARON-0	DIS Compound	DKK-DESTR-C	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
Maximum Maturity	51 years (1			8,675 days)		2,335 days)*		18,675 days)		11,375 days)	31 years (1		11 years (4	1,050 days)	*MarkitWire does not support amortization of EUR swaps over 51 years (18,675 days)
Minimum Residual Term		iess day	1 busin			ness day		ness day		iess days	1 busir		2 busin	ess days	n/a
Minimum Term Forward Starting		ess day	1 busin	iess day		ness day		ness day		ess days		ess day	2 busin	ess days	n/a The sum of forward starting period and tenor of the swap must not exceed the
	,	/	,	/	,	-		~		~	,	<u> </u>	,	<u> </u>	maximum residual term for the product.
Additional Payments	Arbitrary number of	additional payments USD	Arbitrary number of in l	additional payments USD	Arbitrary number of	additional payments	Arbitrary number o	f additional payment GBP		f additional payments JPY	Arbitrary number of	additional payment: CHF	Arbitrary numb	er of additional ts in DKK	T+1 ≤ Fee Date ≤ Termination Date for EUR, USD, GBP, CHF T+2 ≤ Fee Date ≤ Termination Date for DKK, JPY For forward starting trades, additional payments are also allowed before trade start date.
Product Specific															start date.
Roll Convention						Day of Mo	onth (1-30)						Day of Mo	nth (1-30)	Different Roll Conventions are allowed on each leg
						EC IN No	1M						EC	IM	
Start Date Business Day Convention						No	one						No	ine	Different Business Day Conventions are allowed on each leg
							wing ollowing						Follo Mod Fo Prec	wing llowing	
Maturity Date Business Day Convention						No							No		Different Business Day Conventions are allowed on each leg
						Mod Fo	wing ollowing						Follo Mod Fo	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
						Prec	eding						Prec	eding	Business Day convention
Leg Specific Different Effective Dates on legs							Y							Y	n/2
Leg Combination	Fixed	/Eleat	Fixed	/Eleat	Fived	I/Float	Eivor	d/Float	Eivos	1/Float	Eivad	/Float	Fixed		It is allowed that the start and end dates of both swap legs are different.
Payment Period	rixed	rioat	rixed	rioat	rixed) rioat	rixet	a) Float	FIAEC	J/Float	rixeo	/ rioat	rixeo	rioat	Different Payment Periods are allowed on each leg
Payment Period	<u>Fixed</u>	Float	<u>Fixed</u>	Float	<u>Fixed</u>	Float	Fixed	Float	<u>Fixed</u>	Float	<u>Fixed</u>	Float	<u>Fixed</u>	Float	Different Payment Periods are allowed on each leg
	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	monthly quarterly	
	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	semi-annually annually	
	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	zero coupon	
Day Count Convention							360				Į.		30/		For a definition of the day count conventions please see Clearing Conditions of
						30E	/360 60.ISDA						30E/36	/360 in ISDA	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
						ACT	/360						ACT	/360	the trade record transmitted via the Approved Trade Source System.
						ACT/36 ACT/A	5.FIXED						ACT/36	5.FIXED CT.ISDA	
						ACT/3	55.ISDA						ACT/36	55.ISDA	
						ACT/A							ACT/AC		
Payment Relative to						Perio	d End						Perio	d End	n/a
Payment Lag		1	1	1	1	1			ı	1	ı				Different Payment Lags are allowed on each leg
	Fixed 0 business days	Float	Fixed 0 business days	<u>Float</u>	Fixed 0 business days	Float		ness days	0 business days	Float	0 busin		Fixed 0 business days	Float	
	1 business day	1 business day 2 business days	1 business day	1 business day 2 business days	1 business day	1 business day 2 business days		ness day ness days	1 business day	1 business day 2 business days	2 busin	ess day ess days	1 business day	2 business days	
	2 business days		2 business days		2 business days				2 business days				2 business days		
Payment Date Business Day Convention						Folio Mod Fo Prec							Folio Mod Fo Prec	llowing	Different Business Day Conventions are allowed on each leg
Payment Date Calendar	USNY required, other	er calendars optional	USNY required, other	er calendars optional	EUTA required, other	er calendars optional	GBLO required, oth	er calendars optiona	JPTO required, other	er calendars optional	CHZU required, oth	er calendars optiona	DKCO required, other	er calendars optiona	Calendars have to be equal for roll dates (calculation period dates) and payment dates
Calculation Period Date Business Day Convention					•	No	ine		•		•		No	ine	Different Business Day Conventions are allowed on each leg
							wing						Folio Mod Fo	wing	If the calculation period end dates are adjusted, then the Calculation Period
							eding						Prec		Date Business Day Convention must have the same Business Day Convention as the Payment Date Business Day convention
Calculation Period Date Holiday Calendar			L.,,,,,												the Payment Date Business Day convention Calendars have to be equal for roll dates (calculation period dates) and payment
Fixed Rate	oant required, oth	er calendars optional	USNY required, other	ei caleriuars optional		er calendars optional			ar to required, other	er calendars optional	CHZU required, oth	er caleriuars optiona	DKCO required, other		dates.
					Any fixed ra	te (including negative) is supported					zero fixed rate	s) is supported	**
Floating Index Tenor Fixing Date Offset						1 busin							1 busin	ess day	n/a
Fixing Date Relative to							d End						Perio	d End	n/a
Fixing Date Calendar	USGS required, other	er calendars optional	USNY required, other	er calendars optional	EUTA required, other	er calendars optional	GBLO required, oth	er calendars optiona	JPTO required, other	er calendars optional	CHZU required, other	er calendars optiona	DKCO required, other	er calendars optiona	n/a
Floating Leg Index Spread			l .						l.		l.				Both positive and negative spreads are permitted.
						Simple sp	read only						Simple sp	read only	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.			
		short first, short last long first, long last								short first long first		(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 busin	ess day						1 busin	ess day	n/a
Floating Leg Maximum Period Length Long First / Long						1Y -	- 1M						1Y +	1M	n/a
Last															

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EUREX Supported Product: Overnight Indexed Swap (OIS)

Attribute	USD	USD	EUR	GBP	JPY	CHF	DKK	Restrictions
Fixed Leg Maximum Period Length Long First / Long Last			No rest	trictions	-		No restrictions	n/a
Variable Swap Specific								
Variable Swap Schedule Dates			YYYY-N	MM-DD			YYYY-MM-DD	The (adjusted) schedule dates for either notional, fixed rate or index spread schedule must match the (adjusted) accrual period start dates.
Variable Notional			√	The notionals can be different for each accrual period and for each leg, but inctional 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 payment on the same leg.				
Variable Fixed Rate			v	/			✓	Variable Fixed Rate is not eligible for Zero Coupon legs and payments made Compounding basis.
Variable Index Spread (positive or negative)			٠	/			✓	Variable Index Spread is not eligible for Zero Coupon payments and paymen made on Compounding basis.
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 not be recognized in the course of novation	n/a

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EUREX Supported Product: Fixed / Float IRS

Attribute	EUR		Dł	KK	S	EK	NO	OK	P	LN	(ZK	н	UF	Restrictions
								Trade Spec	ific						
Floating Index	EUR-EURIBOR		DKK-CI DKK-CI		SEK-S	TIBOR	NOK-F	NIBOR	PLN-	WIBOR	CZK-I	PRIBOR	HUF-I	BUBOR	The new ISA 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. NOK-NIBOR-NIBR is automatically changed to OIBOR when cleared.
															PLN swaps are not clearable under the FCM Regulations, for FCM Clearing- Members clearing proprietary and client business.
Cessation	n/a	n/a n/a		n/a		n/a		r	ı/a	r	ı/a	n	/a	Swaps-referencing USD-UBOR-index and having-their final-USD-UBOR-fining- before-index essation-date will be kept-until-final-cettlement. In the SMML environment, USD-UBOR-waps-will not be beolable after 24rd- March 2023, which is right-lafter the second discs-references.	
Maximum Maturity	61 years (22.335 days	-1*	31 years (11	1 275 days)	31 years (1	1 275 days)	31 years (1	1 275 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
Minimum Residual Term	1 business day	•1	2 busine	, , , ,	2 busin	, , , ,	2 busine	, , , ,	.,	ness dav	.,	ess davs	.,,	ess davs	days)
Minimum Term	1 business day		2 busine	ss days	2 busin	ess days		ess days	1 busii	ness day	2 busir	ess days	2 busin	ess days	n/a
Forward Starting							٧	′							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 addi payments in EUR	itional	Arbitrary number payment			per of additional ats in SEK	Arbitrary numb payment		paymer	ber of additional nts in PLN		ber of additional ats in CZK		per of additional ts in HUF	T+1 5 Fee Date 5 Termination Date for EUR, USD, P LN T+2 5 Fee Date 5 Termination Date for DKK, 5EK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed before trade start date.
Roll Convention							Day of Mo		ECITIC						Different Roll Conventions are allowed on each leg
							EO IM No	M M							
Start Date Business Day Convention	None Following Mod Following Preceding								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
	Following Mod Following Proceding								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	Leg Specific								n/a						
Leg Combination	Fixed/Float		Fixed/	Float	Fixed	/Float	Fixed,	/Float	Fixed	i/Float	Fixed	I/Float	Fixed	/Float	It is allowed that the start and end dates of both swap legs are different.
Payment Period	Fixed FI		5.4		e		F						e		The payment frequency must be a multiple of the index tenor, except for stub periods.
	monthly mo quarterly qua semi-annually semi-a annually ann	oat nthly rterly nnually nually coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float quarterly semi-annually annually zero coupon	Fixed monthly quarterly semi-annually annually zero coupon	Float quarterly semi-annually annually zero coupon	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. for a zero coupon fixed rate schedule, a floating rate spread schedule and
Day Count Convention							30/: 30E/ 30E/36	360							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
							ACT/AC ACT/AC ACT/AC ACT/AC ACT/AC	360 5.FIXED T.ISDA IS.ISDA T.ICMA							Eurex Clasring AG, Chapter VIII Part 2 Number 2.2 6 based on the 2006 ISDA Definitions, as specified in the trade record transmitted via the Approved Trade Source System.
Payment Relative to Payment Lag							Perio	d End							n/a Different Payment Lags are allowed on each leg
- oymen cog							0 - 2 busin	ness days							onicial commence to go are anowed on each reg
Payment Date Business Day Convention							Folio Mod Fo Prece	llowing							Different Business Day Conventions are allowed on each leg
Payment Date Calendar	EUTA required, other cale	endars	DKCO required, option		SEST required, other	r calendars optional	NOOS required,	other calendars		, other calendars ional		other calendars		, other calendars	Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg
Calculation Period Date Business Day Convention	ορτιοπεί ορτιοπεί ορτιοπεί ορτιοπεί							Lostes or reacting 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	EUTA required, other cale	endars	DKCO required,		SEST required, other	r calendars optional	NOOS required,			, other calendars		other calendars		, other calendars	Calendars have to be equal for roll dates (calculation period dates) and payment
Fixed Rate	optional		optio	onal	-, -,		opti te (including negative	and zero fixed rate		ional	opt	ional	opt	ional	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					1	he fixing for the firs	t floating period can b	e defined manually	. Any rate is supporte	ed					
Compounding Method	Flat Straight								Required if the index tenor is less than the payment period. Compounding is not supported in combination with a variable fixed rate, variable index spread or variable notional on the same leg. Compounding is not supported in combination with stub periods on the same leg.						

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EUREX Supported Product: Fixed / Float IRS

Attribute	EUR	DKK	SEK	NOK	PLN	CZK	HUF	Restrictions				
Floating Index Tenor	1M				i		1	If compounding is applied, then index tenor should be less than payment period				
	3M	3M		3M	3M	3M	3M					
	6M	6M	3M	6M	6M	6M	6M					
	17	1										
xing Date Offset			•	n/a								
ixing Date Relative to		Period Begin										
ixing Date Calendar	EUTA required, other calendars	DKCO required, other calendars	SEST required, other calendars optional	NOOS required, other calendars	PLWA required, other calendars	CZPR required, other calendars	HUBU required, other calendars	n/a				
	optional	optional	SEST required, other calendars optional	optional	optional	optional	optional					
loating Leg Index Spread			n/a									
				Stub Speci	ific							
ub Type	l							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 a stub, both stubs must be of the same type, e.g. both first or				
				short first, short last				both last.				
				long first, long 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 / .ong 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			1W	1W	1W	1W	Length of the stub period should be in between two neighboring index tenors to				
	1W	1W	1W	1W 1M	2W	2W	2W	can be selected for rate interpolation.				
	3M	1M	1M	2M	1M	1M	1M					
	6M	3M	2M	3M	3M	2M	2M	N.B. where the currency is USD and the termination date is before 01:10:2021:				
	1Y	6M	3M	3M 6M	5M 6M	3M	3M	1W, 1M, 2M, 3M, 6M will be used; where the termination date is on or after				
	14			ым	PM	6M	6M	01:10:2021: 1M, 3M, 6M will be used.				
		•	•	Variable Swap	Specific							
/ariable 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.				
/ariable Notional								The notionals can be different for each accrual period and for each leg, but the				
								notional must be greater than zero.				
				✓				It is allowed that the start and end dates of both swap legs are different.				
				•				Variable Notional is not applicable in combination with Compounding or Zero				
								Coupon payments on the same leg.				
Variable Fixed Rate				Variable Fixed Rate is not eligible for Zero Coupon legs and payments made 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				n/a								
			Break clauses are no	t eligible and will not be recognized in th	he course of novation							

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EUREX Supported Product: Single Currency Tenor Basis Swap

Attribute	U	SD	FL	JR	FI	JR	Di	ĸ	N	OK		PLN	C	7K	н	IUF	Restrictions
Attribute		35		,		J	<u> </u>		Trade Specific	O.K							Restrictions
Floating Index																	New ISDA 2021 Floating Rate Option naming conventions are eligible from 4th October 2021. The full list of eligible ISDA 2006 and ISDA 2021 FROs can be found in the <i>Floating Rate Options</i> tab.
	USD-SOFR OIS Compound	USD-Federal Funds- OIS Compound	EUR-EURIBOR	EUR-EURIBOR	EUR-EURIBOR	EUR-EuroSTR-OIS Compound	DKK-CIBOR DKK-CIBOR2	DKK-CIBOR DKK-CIBOR2	NOK-NIBOR-OIBOR / NOK-NIBOR-NIBR	NOK-NIBOR-OIBOR / NOK-NIBOR-NIBR	PLN-WIBOR	PLN-WIBOR	CZK-PRIBOR	CZK-PRIBOR	HUF-BUBOR	HUF-BUBOR	PLN swaps are not clearable under the FCM Regulations, for FCM Clearing Members clearing proprietary and client business
Cessation		ı/a	n/	fa .		/a	n,			ı/a		n/a		/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.
		, -	.,			,-								,-		v-	In the SIMU environment, USD LIBOR cwaps will not be bookable after 23rd March 2023, which is right after the second dress rehearsal.
Maximum Maturity	51 years (1	18,675 days)	61 years (22	!,335 days)*	61 years (2	2,335 days)	31 years (1	1,375 days)	31 years (11,375 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 Minimum Term	1 busir 1 busir	ness day ness day	1 busine		1 busin		2 busine 2 busine			ess days ess days		ness day ness day	2 busin 2 busin		2 busir 2 busir	ness days ness 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		additional payments in ISD	Arbitrary number of a		Arbitrary number of a	additional payments in UR	Arbitrary number of a		N	additional payments in OK		additional payments in PLN	Arbitrary number of a	additional payments in ZK		additional payments in HUF	exceed the maximum residual term for the product. 1+1 S Fee Date S Termination Date for EUR, USD, PLN 1+2 S Fee Date S Termination Date for DKK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed before trade start date.
Roll Convention	<u> </u>							Day of M	Product Specifi	c							Different Roll Conventions are allowed on each leg
								E II N	OM MM one								
Start Date Business Day Convention								Foli Mod F	one owing ollowing ceding								Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention								N	one owing								Different Business Day Conventions are allowed on each leg
								Mod F	ollowing ceding Leg Specific								If the maturity date is adjusted, then Maturity Date Business Day Convention must have always the same Business Day Convention as the Payment Date Business Day convention
Different Effective Dates on legs									Y								n/a
Leg Combination	Float	t/Float	Float/	/Float	Float	/Float	Float/	Float	Floa	:/Float	Flor	t/Float	Float	/Float	Floa	t/Float	It is allowed that the start and end dates of both swap legs are different
Payment Period		oat	Fic		В												The payment frequency must be a multiple of the index tenor, except for stub periods.
	mo	nthly rterly	mon	ithly		nthly	Flo quar	terly	sup	oat rterly	qui	loat arterly	qua	oat rterly	sup	loat arterly	Different Payment Periods are allowed on each leg
	semi-a	innually	semi-ar	nnually	semi-a	nnually	semi-ar anni	nually ially	semi-a	ennually uually	semi- an	annually nually	semi-a ann	innually ually	semi-a	annually nually	For a zero coupon floating leg a compounding method and
	ann zero o	coupon	annu zero co		ann zero c		zero ci	pupon	zero	coupon	zero	coupon	zero o	coupon	zero	coupon	compounding index period need to be selected. For a zero coupon fixed rate schedule, a floating rate spread schedule and variable notional schedule are not available.
Day Count Convention								30E/3 30E/3 ACT/3 ACT/A ACT/A ACT/A	/360 :/360 160.ISDA 17/360 65.FIXED ICT.ISDA 65.ISDA CT.ICMA CT.ISMA								Offerent Day Count Conventions are allowed on each leg For a definition of the day count conventions please see Clearing Conditions of Euroc Clearing AG, Chapter VIII Part 2 Number 2.2.6 based on the 2006 ISOA Definitions or or the 2008 ISOA Definitions, as page-filled in the stude record transmitted via the Approved Trade Sourc System.
Payment Relative to Payment Lag							1		od End						1		n/a Different Payment Lags are allowed on each leg
	1 - 2 business days	1 - 2 business days	0 - 2 busi	ness days	0 - 2 business days	1 - 2 business days	0 - 2 busi			iness days	0 - 2 bu	siness days	0 - 2 bus	iness days	0 - 2 bus	siness days	
Payment Date Business Day Convention								Mod F	owing following feeding								Different Business Day Conventions are allowed on each leg
Payment Date Calendar Calculation Period Date Business Day	USNY required, oth	er calendars optional	EUTA required, othe	er calendars optional	EUTA required, other	er calendars optional	DKCO required, othe	r calendars optional	NOOS required, oth	er calendars optional	PLWA required, otl	ner calendars optional	CZPR required, other	er calendars optional	HUBU required, oth	ner calendars optional	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			None Folowing Mod Following Preceding					If the calculation period end dates are adjusted, then the Calculation Period Date Business Day Convention must have the same Business Day Convention as the Payment Date Business Day convention									
Calculation Period Date Holiday Calendar	USNY required, oth	er calendars optional	EUTA required, othe	er calendars optional	EUTA required, oth	er calendars optional	DKCO required, other			er calendars optional	PLWA required, otl	her calendars optional	CZPR required, other	er calendars optional	HUBU required, oth	ner calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates on each leg
Initial Rate Compounding Method							rne rixing for the i	135 ribating period can	be defined manually. An	y race is supported					1		Required if the index tenor is less than the payment period.
	Daily Compounding	Daily Compounding	Fli Stra		Flat Straight	Daily Compounding	FI Stra			lat sight		Flat raight		lat sight		Flat aight	Compounding is not supported in combination with a variable fixed rate, variable index spread or variable notional on the same leg. Compounding is not supported in combination with stub periods on the same leg.
Floating Index Tenor	1D	1D	1M 3M 6M 1Y	1M 3M 6M 1Y	1M 3M 6M 1Y	1D	31 61	И		M		3M 6M		м		3M 5M	If compounding is applied, then index tenor should be less than payment period.
Fixing Date Offset	0 business days	0 business days	Between	0 and -10	Between 0 and -10	0 business days	Any fixing lag between 0 and -10 business days Any fixing lag between 0 and -10 business days is allowed is allowed		0 and -10 business days owed	Any fixing lag between	n 0 and -10 business days	Between	0 and -10	Between	n 0 and -10	n/a	
Fixing Date Relative to	Perio	od End	Period	l Begin	Period Begin	Period End	Period			d Begin	is allowed Between 0 and 10 Period Begin Period Begin			Period Begin		n/a	
Different Leg Effective Dates Fixing Date Calendar	USGS required, other USNY required, other		DKCO required, othe	r calendars optional	Yes		PLWA required, other calendars optional CZPR required, other cale		er calendars optional	-		Effective/maturity dates may differ across legs n/a					
Floating Leg Index Spread	USGS required, other calendars optional calendars optional Simple spread only Any index spread is supported			Any index spread is					spread is supported Any index spread is supported		+	ead is supported	Both positive and negative spreads are permitted				
1	Jumpite sp	,	y macx sprea		supported	Jimple spread only	y mock spile		y muck spir		у шосх эрг		iy inuck spire		. Jry muck spire		Definition of Simple Spread is in the User Guide tab

							Stub Specific				
Stub Type		short first, short last long first, long last									Stub period is not allowed for Zero Coupon Swapa and Compounding Swap legs. (I) it is allowed to have one stub on one leg and no stub on the other leg. (i) if each leg has as tub, both stubs must be of the same type, e.g. both first or both last. (iii) two stubs on each leg are not allowed. (iv) predetermined first fixings are supported.
Minimum Period Length Short First / Short Last	1 busin	ess 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	1Y +	1M	1Y + 1M	1Y	+ 1M	7M	7M	7M	7M	7M	n/a
Stub Period Index (Interpolation)	N/A N/A 1W 1W 1W 1W 1W 1W 2W 2W 2W 2W 2W 1M 1M 1M 1M 2W 1M 1M 1M 1M 2W 1M 1M 1M 1M 2M 3M								2W 1M 2M 3M	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 01.10.2021; 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 state of the s									
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

EUREX Supported Product: Forward Rate Agreement (FRA)

Attribute	EUR	DKK	SEK	NOK	PLN	CZK	HUF	Restrictions		
			*		Trade Specific					
Floating Index	EUR-EURIBOR	DKK-CIBOR DKK-CIBOR2	SEK-STIBOR	NOK-NIBOR	PLN-WIBOR	CZK-PRIBOR	HUF-BUBOR	The new ISDA 2021 Floating Rate Option naming conventions are eligible from 4th October 2021. The full list of eligible ISDA 2006 and ISDA 2021 FROs can be found in the Floating Rate Options tab. FLN awaps are not clearable under the FCM Regulations, for FCM Clearing Members		
								clearing proprietary and client business.		
Settlement Date		•	•	On effective date or at maturity	•		•	n/a		
Maximum Maturity	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	Arbitrary number of additional payments in SEK	Arbitrary number of additional payments in NOK	Arbitrary number of additional payments in PLN	Arbitrary number of additional payments in CZK	Arbitrary number of additional payments in HUF	T+1 ≤ Fee Date ≤ Termination Date for EUR, PLN T+2 ≤ Fee Date ≤ Termination Date for DKK, SEK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed before trade start date.		
				P	roduct Specific			uute.		
Start Date Business Day Convention				None				n/a		
·				Following						
				Mod Following Preceding						
Maturity Date Business Day				None				If the maturity date is adjusted, then Maturity Date Business Day Convention must		
Convention				Following				have always the same Business Day Convention as the Payment Date Business Day		
				Mod Following				convention		
				Preceding						
Day Count Convention				30/360 30E/360				For a definition of the day count conventions please see Clearing Conditions of Eure		
				30E/360.ISDA				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		
				ACT/360				trade record transmitted via the Approved Trade Source System.		
				ACT/365.FIXED				trade record a distincted via the Approved Trade Source System.		
				ACT/ACT.ISDA						
				ACT/365.ISDA						
				ACT/ACT.ICMA						
				ACT/ACT.ISMA						
Payment Relative to				Period Begin Period End				n/a		
Payment Lag				0 business days		n/a				
Payment Date Business Day				Following				n/a		
Convention				Mod Following						
				Preceding						
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	1			None				n/a		
Convention				Following						
				Mod Following Preceding						
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				(including negative and zero fixed ra				n/a		
Floating Index Tenor	1M	1	1	1	1	I	1	n/a		
rioating index renoi	3M	3M	1	3M	3M	3M	3M	11/ d		
	6M	6M	3M	6M	6M	6M	6M			
	1Y	·			·	·				
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				n/a		
Fixing Date Relative to				Period Start				n/a		
Fixing Date Calendar	EUTA required, other calendars optional	DKCO required, other calendars optional	SEST required, other calendars optional	NOOS required, other calendars optional	PLWA required, other calendars optional	CZPR required, other calendars optional	HUBU required, other calendars optional	n/a		
Break Clauses	·	Break clauses are not	eligible and will not be recognized in	the course of novation		•		n/a		
		Di cun ciaases die not								



EUREX Supported Product: Zero Coupon Inflation Swap (ZCIS)

Attribute	E	UR	GBP	Restrictions		
		Trade Specific				
Inflation Leg Reference Rate	HICPxT	FRCPIxT	UK RPI	ZCS are not clearable in the following scenarios: Lunder the FCM Regulations – FCM Clearing Members clearing proprietary and client business; slunder the Clearing Conditions – all U.S. OTC Clearing Members clearing proprietary business; all non-U.S. Clearing Members clearing for U.S. Persons		
Maximum Maturity	50 years + 10 business days	30 years + 10 business days	50 years + 10 business days	n/a		
Minimum Residual Term for ZCIS	1 business day	1 business day	1 business day	n/a		
Minimum Term	28 calendar days 1 year	28 calendar days 1 year	28 calendar days 1 year	n/a		
Forward Starting	Forward star	ting inflation swaps are clearable when the initial index is	known / fixed	n/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 None Following Mod Following Preceding				
Maturity Date Business Day Convention		None	n/a			
		Leg Specific				
Leg Combination	Fixed (interest rate leg)/Float (inflation leg)	Fixed (interest rate leg)/Float (inflation leg)	Fixed (interest rate leg)/Float (inflation leg)	Trades must be booked with a notional and fixed rate to create the backend payment (or known amount)		
Payment Period	Fixed Float Zero Coupon Zero Coupon	Fixed Float Zero Coupon Zero Coupon	Fixed Float Zero Coupon Zero Coupon	n/a		
Day Count Convention		1/1		n/a		
Payment Lag	0 business days	0 business days	0 business days	n/a		
Payment Date Business Day Convention		Following Mod Following Preceding		n/a		
Payment Date Calendar	EUTA required, other calendars optional	EUTA required, other calendars optional	GBLO required, other calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.		
Calculation Period Date Business Day Convention		None		N/A		
Calculation Period Date Holiday Calendar	EUTA required, other calendars optional	EUTA required, other calendars optional	GBLO required, other calendars optional	Calendars have to be equal for roll dates (calculation period dates) and payment dates.		
Fixed Rate	Any	fixed rate (including negative and zero fixed rate) is supp	prted	Fixed rate must be constant, e.g. no fixed rate schedule is allowed.		
Initial Index Level		The initial index level can be defined manually		Initial index level must be >0.		
Compounding Method	Standard annual compounding on fixed leg	Standard annual compounding on fixed leg	Standard annual compounding on fixed leg	n/a		
Index Level Interpolation	interpolation or start month value	interpolation or start month value	interpolation or start month value	n/a		
Fixing Date Offset	2-12 whole months	2-12 whole months	2-12 whole months	n/a		
Floating Leg Index Spread	<u> </u>	n/a				
Marieble Netional	T T T T T T T T T T T T T T T T T T T	Variable Swap Specific		T T T T T T T T T T T T T T T T T T T		
Variable Notional	Not allowed	Not allowed	Not allowed	Notional must be constant and identical for both legs.		
Break Clauses	Break claus	es are not eligible and will not be recognized in the cours	e of novation	n/a		

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				n/a	
Base Currency				SD			n/a	
Quote Currency	Brazilian Real	Chilean Pesos	Korean Won	Indonesian Rupiah	Indian Rupee	Taiwan Dollars		
Notional Amount		The amount of specified n	otional currency (i.e. USD,	BRL, CLP, KRW, IDR, INR,	TWD) must be at least 0.01		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	ess days from date of nov			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 l	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 / Traiana	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-Del	liverable				
Settlement Currency	USD							
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.



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

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

EUREX

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

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

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