

16 Mar 2021  
Eurex Clearing

# Amendments to the Price List of Eurex Clearing AG regarding extension of available FX Derivatives

## Eurex Clearing Circular 025/21 Amendments to the Price List of Eurex Clearing AG regarding extension of available FX Derivatives

### 1. Introduction

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

- ◆ Extension of the product scope available on Eurex EnLight

The change of the Eurex EnLight product scope is reflected in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, attached to Eurex circular 026/21.

The amendments will come into effect on 31 May 2021.

### Product launch: 31 May 2021

### 2. Required action

In order to act as a Requester and/or Responder for these new products on Eurex EnLight, entitlements must be set at trader user level. Please contact your Key Account Manager for further information.

In order to add a responder to the Eurex EnLight White List and Smart List, please contact your Key Account Manager.

### 3. Details of the initiative

As announced in Eurex circular **026/21**, the FX Derivatives (Classic FX Futures, Rolling Spot Futures and Options on Classic FX Futures), already available for trading in the Eurex order book and on the Eurex T7 Entry Services, will also become available for trading on Eurex EnLight.

The Price List will be amended in order to reflect the appropriate updates needed to support the Eurex EnLight product scope extension.

The amendments above will become effective on 31 May 2021. As of the effective date, the full version of the amended Price List will be available for download on the Eurex Clearing website under the following link:

#### **Rules & Regs > Rules and Regulations > Price List**

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 within the first 15 Business Days (or, in respect to the Price List, within the first 10 Business Days) after this publication. Any ordinary right of Eurex Clearing AG to terminate the respective contract (including a Clearing Agreement, if applicable) shall remain unaffected.

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.

#### **Attachment:**

- ◆ Amended sections of the Price List of Eurex Clearing AG

#### **Further information**

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

Target groups: Front Office/Trading, Middle + Backoffice, IT/System Administration, Auditing/Security Coordination

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by:

## Further information

→ [Attachment to Eurex Clearing circular 025/21](#)

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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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)
[...]						
<b>FX Derivatives</b>						
<b>FX-Futures</b>						
FX-Futures and FX Rolling Spot Futures	USD	Order book	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
		<u>Eurex EnLight</u>	<u>A</u>	<u>0.45</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.45</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.45</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.45	n. a.	n. a.
			P	0.45	n. a.	n. a.
			M	0.45	n. a.	n. a.
FX-Futures and FX Rolling Spot Futures (alternative fee currency CHF): Sterling-Swiss Franc Futures, Euro-Swiss Franc Futures, US-Dollar-Swiss Franc Futures, Sterling-Swiss Franc Rolling Spot Futures, Euro-Swiss Franc Rolling Spot Futures, US-Dollar-Swiss Franc Rolling Spot Futures	CHF	Order book	A	0.32	n. a.	n. a.
			P	0.32	n. a.	n. a.
			M	0.32	n. a.	n. a.
		<u>Eurex EnLight</u>	<u>A</u>	<u>0.48</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.48</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.48</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.48	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)
			P	0.48	n. a.	n. a.
			M	0.48	n. a.	n. a.
FX-Futures and FX Rolling Spot Futures (alternative fee currency GBP): Euro-Sterling Futures, Euro-Sterling Rolling Spot Futures	GBP	Order book	A	0.24	n. a.	n. a.
			P	0.24	n. a.	n. a.
			M	0.24	n. a.	n. a.
		Eurex EnLight	<u>A</u>	<u>0.36</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.36</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.36</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.36	n. a.	n. a.
M	0.36		n. a.	n. a.		
FX-Futures and FX Rolling Spot Futures (alternative fee currency JPY): US-Dollar-Japanese Yen Futures, Euro-Japanese Yen Futures, Australian Dollar-Japanese Yen Futures, US-Dollar-Japanese Yen Rolling Spot Futures, Euro-Japanese Yen Rolling Spot Futures, Australian Dollar – Japanese Yen Rolling Spot Futures	JPY	Orderbook	A	40.00	n. a.	n. a.
			P	40.00	n. a.	n. a.
			M	40.00	n. a.	n. a.
		Eurex EnLight	<u>A</u>	<u>60.00</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>60.00</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>60.00</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	60.00	n. a.	n. a.
			P	60.00	n. a.	n. a.
			M	60.00	n. a.	n. a.
<b>FX-Options</b>						
Options on FX Futures	USD	Order book	A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
		Eurex EnLight	<u>A</u>	<u>0.45</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.45</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.45</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.45	n. a.	n. a.
P	0.45		n. a.	n. a.		
M	0.45		n. a.	n. a.		
Options on FX Futures (alternative fee currency CHF): Options on Sterling-Swiss Franc Futures, Options on Euro-Swiss Franc Futures,	CHF	Order book	A	0.32	n. a.	n. a.
			P	0.32	n. a.	n. a.
			M	0.32	n. a.	n. a.
		Eurex EnLight	<u>A</u>	<u>0.48</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.48</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.48</u>	<u>n. a.</u>	<u>n. a.</u>
TES	A	0.48	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)
Options on US Dollar-Swiss Franc Futures			P	0.48	n. a.	n. a.
			M	0.48	n. a.	n. a.
Options on FX Futures (alternative fee currency GBP): Options on Euro-Sterling Futures	GBP	Order book	A	0.24	n. a.	n. a.
			P	0.24	n. a.	n. a.
			M	0.24	n. a.	n. a.
		Eurex EnLight	<u>A</u>	<u>0.36</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.36</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.36</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.36	n. a.	n. a.
			P	0.36	n. a.	n. a.
			M	0.36	n. a.	n. a.
Options on FX Futures (alternative fee currency JPY): Options on US-Dollar-Japanese Yen Futures, Options on Euro-Japanese Yen Futures, Options on Australian Dollar-Japanese Yen Futures	JPY	Order book	A	40.00	n. a.	n. a.
			P	40.00	n. a.	n. a.
			M	40.00	n. a.	n. a.
		Eurex EnLight	<u>A</u>	<u>60.00</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>60.00</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>60.00</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	60.00	n. a.	n. a.
			P	60.00	n. a.	n. a.
			M	60.00	n. a.	n. a.
[...]						

[...]

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