

30 Jun 2021
Eurex Clearing

Amendments to the Price List of Eurex Clearing AG

Eurex Clearing Circular 059/21 Amendments to 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 Price List of Eurex Clearing AG (Price List) regarding the following topic:

- ◆ Extension of the product scope available on Eurex EnLight.

The amendments will come into effect on **2 August 2021**.

Production start: 2 August 2021

2. Required action

In order to act as a responder for these new products on Eurex EnLight, the correct entitlements need to be set at trader user level. Please refer to the Eurex EnLight User Guide or contact your Key Account Manager for further information.

3. Details

As announced in Eurex circular 063/21, 23 Eurex Fixed Income ETD products from various product groups, 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 new product scope available for trading via Eurex EnLight is attached to Eurex circular 063/21.

The amendments above will become effective on 2 August 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 of amendments to the Price List, within the first 10 Business Days) after 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, Basic Clearing Members, Disclosed Direct Clients of Eurex Clearing AG and vendors

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

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Related Circular: Eurex circular **063/21**

Web: www.eurex.com/ec-en/

Authorized by: Jens Janka

Further information

→ [Attachment to Eurex Clearing circular 059/21](#)

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

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)
[...]						
Interest Rate Derivatives						
Interest Rate Futures						
EUR Secured Funding Futures	EUR	Order book	A	0,40	n. a.	n. a.
			P	0,20	n. a.	n. a.
			M	0,20	n. a.	n. a.
		<u>Eurex EnLight</u>	A	0,60	n. a.	n. a.
			P	0,30	n. a.	n. a.
			M	0,30	n. a.	n. a.
		TES	A	0,60	n. a.	n. a.
			P	0,30	n. a.	n. a.
			M	0,30	n. a.	n. a.
Three-Month SARON® Futures	CHF	Order book	A	0,50	n. a.	n. a.
			P	0,40	n. a.	n. a.
			M	0,40	n. a.	n. a.
		<u>Eurex EnLight</u>	A	0,75	n. a.	n. a.
			P	0,60	n. a.	n. a.
			M	0,60	n. a.	n. a.
		TES	A	0,75	n. a.	n. a.
			P	0,60	n. a.	n. a.
			M	0,60	n. a.	n. a.
2-year, 5-year, 10-year and 30-year Euro Swap Futures	EUR	Order book	A	0,20	n. a.	n. a.
			P	0,20	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)
		Eurex EnLight	M	0.20	n. a.	n. a.
			A	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
			P	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	M	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
			A	0.30	n. a.	n. a.
			P	0.30	n. a.	n. a.
CONF Futures	CHF	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	A	<u>0.45</u>	<u>n. a.</u>	<u>n. a.</u>
			P	<u>0.45</u>	<u>n. a.</u>	<u>n. a.</u>
			M	<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.
[...]						
EONIA Futures	EUR	Order book	A	0.40	n. a.	n. a.
			P	0.20	n. a.	n. a.
			M	0.20	n. a.	n. a.
		Eurex EnLight	A	<u>0.60</u>	<u>n. a.</u>	<u>n. a.</u>
			P	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
			M	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.60	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
Euro Buxl® Futures	EUR	Order book	A	0.22	n. a.	n. a.
			P	0.20	n. a.	n. a.
			M	0.20	n. a.	n. a.
		Eurex EnLight	A	<u>0.32</u>	<u>n. a.</u>	<u>n. a.</u>
			P	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
			M	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.32	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
[...]						
Euro-Bono-Futures	EUR	Order book	A	0.22	n. a.	n. a.
			P	0.20	n. a.	n. a.
			M	0.20	n. a.	n. a.
		Eurex EnLight	A	<u>0.32</u>	<u>n. a.</u>	<u>n. a.</u>
			P	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
			M	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.32	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)
Mid-Term-Euro-BTP Futures, Short-Term-Euro-BTP Futures	EUR	Order book	A	0.22	n. a.	n. a.
			P	0.20	n. a.	n. a.
			M	0.20	n. a.	n. a.
		Eurex EnLight	<u>A</u>	<u>0.32</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.32	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
Short-Term-Euro-BTP Futures (non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)	EUR	Eurex EnLight	<u>A</u>	<u>0.32</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.35</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.35</u>	<u>n. a.</u>	<u>n. a.</u>
		TES bilateral	A	0.32	n. a.	n. a.
			P	0.35	n. a.	n. a.
			M	0.35	n. a.	n. a.
[...]						
Mid-Term-Euro-OAT Futures	EUR	Order book	A	0.22	n. a.	n. a.
			P	0.20	n. a.	n. a.
			M	0.20	n. a.	n. a.
		Eurex EnLight	<u>A</u>	<u>0.32</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>P</u>	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
			<u>M</u>	<u>0.30</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	A	0.32	n. a.	n. a.
			P	0.30	n. a.	n. a.
			M	0.30	n. a.	n. a.
[...]						

[...]
