



Eurex Clearing Resources Circulars & Mailings

Release date: 29 Jul 2019 | Eurex Clearing

No. 075/2019

## Equity Derivatives: Amendments to the Price List of Eurex Clearing AG

Eurex Clearing Circular 075/19 Equity Derivatives: Amendments to the Price List of Eurex Clearing AG

### 1. Introduction

Effective **12 August 2019**, the following measure of Eurex Clearing AG will apply:

The amendments to the Price List of Eurex Clearing AG regarding the inclusion of the nine physically delivered Single Stock Futures contracts newly introduced at Eurex Deutschland.

### 2. Required actions

There are no required actions for the Participants.

### 3. Details of the initiative

Please refer to attachment for the updated sections of the Price List of Eurex Clearing AG (Price List). The relevant amendments will become effective on 12 August 2019. As of the effective date, the full version of the amended Price List will be available for download on the Eurex Clearing website [www.eurexclearing.com](http://www.eurexclearing.com) under the following link:

#### Resources > Rules and Regulations > Price list

The changes and 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 ten (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.

Please refer to Eurex circular 076/19 and the respective attachment for specific trading-related information on the introduction of the new products as well as the updated sections of the relevant rules and regulations of Eurex Deutschland.

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:

- Amended sections of the Price List of Eurex Clearing AG

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

Target group (s): Front Office/Trading, Middle + Backoffice

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Risk Control, T +49-69-211-1 24 52, [risk@eurexclearing.com](mailto:risk@eurexclearing.com)

Related Circular: Eurex Circular 076/19

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## Further information

[Attachment 1 to Eurex Clearing circular 075/19](#)

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[Navigate to Eurex News](#)

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

### 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>Equity Derivatives</b>  |          |                |          |   |  |                                 |
| <b>Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications</b>                                 |          |                |          |   |  |                                 |
| [...]  |          |                |          |   |  |                                 |
| AT01, BE01, BE02, DE01, DE02, ES01, ES02, FI01, FI02, FR01, FR02, IE01, IE02, IT01, IT02, NL01, NL02, NO01, PL01, PT01, SE01 | EUR      | Order book     | A        | 0.10  | 0.00   | 3,000                           |
|  |          |                | P        | 0.10  | 0.00   | 3,000                           |
|  |          |                | M        | 0.10  | 0.00   | 3,000                           |
|  |          | TES            | A        | 0.15  | 0.00   | 3,000                           |
|  |          |                | P        | 0.15  | 0.00   | 3,000                           |
|  |          |                | M        | 0.15  | 0.00   | 3,000                           |
| CH01, <u>CH02</u>  | CHF      | Order book     | A        | 0.15  | 0.00   | 3,000                           |
|  |          |                | P        | 0.15  | 0.00   | 3,000                           |
|  |          |                | M        | 0.15  | 0.00   | 3,000                           |
|  |          | TES            | A        | 0.23  | 0.00   | 3,000                           |
|  |          |                | P        | 0.23  | 0.00   | 3,000                           |
|  |          |                | M        | 0.23  | 0.00   | 3,000                           |
| [...]  |          |                |          |   |  |                                 |

[...]

### 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   | Fee per Contract |
|---|------------------|
| Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications |                  |

| Product / Product Group  | Fee per Contract |
|--|------------------|
| [...]  |                  |
| AT01, BE01, BE02, DE01, DE02, ES01, ES02, FI01, FI02, FR01, FR02, IE01, IE02, IT01, IT02, NL01, NL02, NO01, PL01, PT01, SE01 | EUR 0.20         |
| CH01, <u>CH02</u>  | CHF 0.30         |
| [...]  |                  |

### 3.4 Cash Settlement

(1) The following fees are charged for cash settlement of the products listed below:

| Product / Product Group  | Fee per Contract | Maximum Fee for Contracts on the same underlying of each A-, P- and M-Account |
|--|------------------|---|
| <b>Equity Futures with in Group ID assigned in Annex A of the Eurex Contract Specifications</b>                              |                  |   |
| [...]  |                  |   |
| AT01, BE01, BE02, DE01, DE02, ES01, ES02, FI01, FI02, FR01, FR02, IE01, IE02, IT01, IT02, NL01, NL02, NO01, PL01, PT01, SE01 | EUR 0.10         | EUR 450.00  |
| CH01, <u>CH02</u>  | CHF 0.15         | CHF 690.00  |
| [...]  |                  |   |

[...]

### 3.9 Delivery resulting from Futures

(1) The following fees are charged for the delivery resulting from futures for the products listed below:

| Product / Product Group  | Fee per Contract |
|--|------------------|
| [...]  |                  |
| Equity Futures with Group ID BE02, DE02, ES02, FI02, FR02, IE02, IT02, NL02 assigned in Annex A of the Eurex Contract Specifications | EUR 0.15         |
| <u>Equity Futures with Group ID CH02 assigned in Annex A of the Eurex Contract Specifications</u>                                    | <u>CHF 0.23</u>  |
| [...]  |                  |

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