EUREX **EurexOTC Clear Product List**

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
Bond Coupon Rate	Bond Coupon Rate in % up to 5dp	3.19834%	User defined MarkitWire field
Calculation Method (SCIS)	Used in inflation asset swaps to calculate the inflation coupons and principal exchange.	Ratio	Ratio=CPIt /CPI0 Inflation Leg Coupon Payment = N *[CPIt /CPI0]*R2* DCF
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 Mod Following Preceding
Calculation Period Date Holiday Calendar	Holiday calendars used for the Calculation Period Date Holiday Calendar.	EUTA	
Calculation Style (SCIS)	Determines the style of how the inflation index calculates the coupon payment (e.g. YearOnYear, ZeroCoupon).	Zero Coupon	For Inflation linked products, Zero Coupon means the base inflation index is fixed throughout the life of the swap. The reference month is calculated by the number of months in the lag period, minus the effective date of the swap
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.
Final Exchange (SCIS)	To be specified only for inflation products that embed a redemption payment	✓	Inflation Leg Final Payment = Ninf*CPIt /CPI0
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 0.0000000001; 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.
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 length on or before the reset date (a negative value implies that a fixing prior to the reset date will be taken).	-2 business days	
Fixing Date Relative to	Fixing of floating rates is done at the beginning or end of the period.	Period Begin	
Floating Index	The name of the Floating Rate Index. It is unique for each currency and 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 0.0000000001; 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 Long First / Long Last	The maximum length of the long broken period on the floating leg.	7M	
Floating Rate	Both positive and negative spreads are permitted unless stated otherwise		
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	
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, JPY, 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 / Short Last	The minimum length of the broken period.	1 business day	
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	Offset for payments.	0 business days	
Payment Period	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.	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 reset dates should correspond to the 3rd Wednesday of the IMM-roll month.	EOM	
Start Date Business Day Convention	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.	1W	Linear interpolation may be used instead of a single tenor if the stub 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 fixed rate on the fixed leg.	✓	
Variable Index Spread (positive or negative)	Variable spread on the floating leg.	✓	
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	USD	USD	EUR	GBP	JPY	CHF	DKK	PLN	Restrictions
Trade Specific									
Floating Index	USD-SOFR OIS Compound	USD-Federal Funds-OIS Compound	EUR-EuroSTR-OIS Compound	GBP-SONIA-OIS Compound	JPY-TONA-OIS Compound	CHF-SARON-OIS Compound	DKK-DESTR-OIS Compound	PLN-POLSTR-OIS-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 (18,675 days)	51 years (18,675 days)	61 years (22,335 days)*	51 years (18,675 days)	31 years (11,375 days)	31 years (11,375 days)	11 years (4,050 days)	16 years (5,871 days)	*MarkitWire does not support amortization of EUR swaps over 51 years (18,675 days)
Minimum Residual Term	1 business day	1 business day	1 business day	1 business day	2 business days	1 business day	2 business days	1 business day	n/a
Minimum Term	1 business day	1 business day	1 business day	1 business day	2 business days	1 business day	2 business days	1 business day	n/a
Forward Starting	✓	✓	✓	II	✓	✓	✓	✓	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 USD	Arbitrary number of additional payments in USD	Arbitrary number of additional payments in EUR	Arbitrary number of additional payments in GBP	Arbitrary number of additional payments in JPY	Arbitrary number of additional payments in CHF	Arbitrary number of additional payments in DKK	Arbitrary number of additional payments in PLN	T+1 ≤ Fee Date ≤ Termination Date for EUR, USD, GBP, CHF, PLN T+2 ≤ Fee Date ≤ Termination Date for DKK, JPY For forward starting trades, additional payments are also allowed before trade start date.
Product Specific									
Roll Convention	Day of Month (1-30) EOM IMM None								Different Roll Conventions are allowed on each leg
Start Date Business Day Convention	None Following Mod Following Preceding								Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention	None Following Mod Following Preceding								Different Business Day Conventions are allowed on each leg 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
Break Clauses	Break clauses are not eligible and will not be recognized in the course of novation								n/a
Leg Specific									
Different Effective Dates on legs	✓								n/a
Leg Combination	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	It is allowed that the start and end dates of both swap legs are different.
Payment Period	Fixed: monthly, quarterly, semi-annually, annually, zero coupon Float: monthly, quarterly, semi-annually, annually, zero coupon	Fixed: monthly, quarterly, semi-annually, annually, zero coupon Float: monthly, quarterly, semi-annually, annually, zero coupon	Fixed: monthly, quarterly, semi-annually, annually, zero coupon Float: monthly, quarterly, semi-annually, annually, zero coupon	Fixed: monthly, quarterly, semi-annually, annually, zero coupon Float: monthly, quarterly, semi-annually, annually, zero coupon	Fixed: monthly, quarterly, semi-annually, annually, zero coupon Float: monthly, quarterly, semi-annually, annually, zero coupon	Fixed: monthly, quarterly, semi-annually, annually, zero coupon Float: monthly, quarterly, semi-annually, annually, zero coupon	Fixed: monthly, quarterly, semi-annually, annually, zero coupon Float: monthly, quarterly, semi-annually, annually, zero coupon	Fixed: monthly, quarterly, semi-annually, annually, zero coupon Float: monthly, quarterly, semi-annually, annually, zero coupon	Different Payment Periods are allowed on each leg
Day Count Convention	30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA ACT/365.ISDA ACT/ACT.ICMA ACT/ACT.ISMA								For a definition of the day count conventions please see Clearing Conditions of 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 the trade record transmitted via the Approved Trade Source System.
Payment Relative to	Period End								n/a
Payment Lag	Fixed: 0 business days, 1 business day, 2 business days Float: 1 business day, 2 business days	Fixed: 0 business days, 1 business day, 2 business days Float: 1 business day, 2 business days	Fixed: 0 business days, 1 business day, 2 business days Float: 1 business day, 2 business days	0 business days 1 business day 2 business days	Fixed: 0 business days, 1 business day, 2 business days Float: 1 business day, 2 business days	0 business days 1 business day 2 business days	Fixed: 0 business days, 1 business day, 2 business days Float: 2 business days	Fixed: 0 business days, 1 business day, 2 business days Float: 1 business day, 2 business days	Different Payment Lags are allowed on each leg
Payment Date Business Day Convention	Following Mod Following Preceding								Different Business Day Conventions are allowed on each leg
Payment Date Calendar	USNY required, other calendars optional	USNY required, other calendars optional	EUTA required, other calendars optional	GBLO required, other calendars optional	JPTO required, other calendars optional	CHZU required, other calendars optional	DKCO required, other calendars optional	PLWA 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 Following Mod Following Preceding								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	USNY required, other calendars optional	USNY required, other calendars optional	EUTA required, other calendars optional	GBLO required, other calendars optional	JPTO required, other calendars optional	CHZU required, other calendars optional	DKCO required, other calendars optional	PLWA 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 rates) is supported								n/a
Floating Index Tenor	1 business day								n/a
Fixing Date Offset	0 business days								n/a
Fixing Date Relative to	Period End								n/a
Fixing Date Calendar	USGS required, other calendars optional	USNY required, other calendars optional	EUTA required, other calendars optional	GBLO required, other calendars optional	JPTO required, other calendars optional	CHZU required, other calendars optional	DKCO required, other calendars optional	PLWA required, other calendars optional	n/a
Floating Leg Index Spread	Simple spread only								Both positive and negative spreads are permitted. Definition of Simple Spread is in the User Guide tab
Stub Specific									

EUREX **Supported Product: Overnight Indexed Swap (OIS)**

Attribute	USD	USD	EUR	GBP	JPY	CHF	DKK	PLN	Restrictions
Stub Type	Short First Short Last Long First Long Last								(i) Stub Periods are not eligible for Zero Coupon payments. (ii) It is allowed to have one stub on one leg and no stub on the other leg. (iii) If each leg has a stub, both stubs must be of the same type, i.e. both First or both Last. You can't have First on leg one and Last on leg two. (iv) if each leg has a stub, they can be different, e.g. Short First and Long First. (v) two stubs are allowed on one leg, with none on the other. (vi) two stubs on each leg are allowed i.e. four stubs in total. (vii) predetermined first fixings are not supported for OIS. (viii) three stubs are not allowed.
Minimum Period Length Short First / Short Last	1 business day								n/a
Floating Leg Maximum Period Length Long First / Long Last	1Y + 1M								n/a
Fixed Leg Maximum Period Length Long First / Long Last	No restrictions								n/a
Variable Swap Specific									
Variable 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.
Variable 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 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.

EUREX **Supported Product: Fixed / Float IRS**

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. NOK-NIBOR-NIBR is automatically changed to OIBOR when cleared.
Maximum Maturity	61 years (22,335 days)*	31 years (11,375 days)	31 years (11,375 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	1 business day	2 business days	2 business days	2 business days	1 business day	2 business days	2 business days	n/a
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.
Product Specific								
Roll Convention	Day of Month (1-30) EOM IMM None							Different Roll Conventions are allowed on each leg
Start Date Business Day Convention	None Following Mod Following Preceding							Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention	None Following Mod Following Preceding							Different Business Day Conventions are allowed on each leg 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
Break Clauses	Break clauses are not eligible and will not be recognized in the course of novation							n/a
Leg Specific								
Different Effective Dates on legs	✓							n/a
Leg Combination	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	Fixed/Float	It is allowed that the start and end dates of both swap legs are different.
Payment Period	Fixed: monthly quarterly semi-annually annually zero coupon Float: monthly 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	Fixed: monthly quarterly semi-annually annually zero coupon Float: quarterly semi-annually annually zero coupon	The payment frequency must be a multiple of the index tenor, except for stub periods. 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 variable notional schedule are not available.
Day Count Convention	30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA ACT/365.ISDA ACT/ACT.ICMA ACT/ACT.ISMA							Different Day Count Conventions are allowed on each leg For a definition of the day count conventions please see Clearing Conditions of 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 the trade record transmitted via the Approved Trade Source System.
Payment Relative to	Period End							n/a
Payment Lag	0 - 2 business days							Different Payment Lags are allowed on each leg
Payment Date Business Day Convention	Following Mod Following Preceding							Different Business Day Conventions are allowed on each leg
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 on each leg
Calculation Period Date Business Day Convention	None Following Mod Following Preceding							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 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 on each leg
Fixed Rate	Any fixed rate (including negative and zero fixed rate) is supported							Fixed rate is allowed for Zero Coupon Swaps. Fixed interest amount for Zero Coupon Swaps must have a positive value.
Initial Rate	The fixing for the first floating period can be defined manually. Any rate is supported							

EUREX **Supported Product: Fixed / Float IRS**

Attribute	EUR	DKK	SEK	NOK	PLN	CZK	HUF	Restrictions
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.
Floating Index Tenor	1M 3M 6M 1Y	3M 6M	3M	3M 6M	3M 6M	3M 6M	3M 6M	If compounding is applied, then index tenor should be less than payment period.
Fixing Date Offset	Any fixing lag between 0 and -10 business days is allowed							n/a
Fixing Date Relative to	Period Begin							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
Floating Leg Index Spread	Any index spread (including negative spread) is supported							n/a
Stub Specific								
Stub Type	Short First Short Last Long First Long Last							(i) Stub period is not allowed for Zero Coupon Swap and Compounding Swap legs. (ii) It is allowed to have one stub on one leg and no stub on the other leg. (iii) If each leg has a stub, both stubs must be of the same type,i.e. both First or both Last. You can't have First on leg one and Last on leg two. (iv) if each leg has a stub, they can be different, e.g. Short First and Long First. (v) two stubs are allowed on one leg, with none on the other. (vi) two stubs on each leg are allowed i.e. four stubs in total. (vii) predetermined first fixings are supported. (viii) three stubs are not allowed.
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 / Long 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 1M 3M 6M 1Y	1W 1M 3M 6M	1W 1M 2M 3M	1W 1M 2M 3M 6M	1M 3M 6M	1W 2W 1M 3M 6M	1W 2W 1M 2M 3M 6M	Length of the stub period should be in between two neighbouring index tenors that can be selected for rate interpolation. Followng cessation of publication of the 2M and 9M tenors of PRIBOR on 1 April 2025, 2M Stub Period Index (Interpolation) is no longer supported.
Variable Swap Specific								
Variable 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.
Variable 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.

EUREX **Supported Product: Single Currency Tenor Basis Swap**

Attribute	USD		EUR		EUR		DKK		NOK		PLN		CZK		HUF		Restrictions
Trade Specific																	
Floating Index	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	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 (18,675 days)		61 years (22,335 days)*		61 years (22,335 days)		31 years (11,375 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	1 business day		1 business day		1 business day		2 business days		2 business days		1 business day		2 business days		2 business days		n/a
Minimum Term	1 business day		1 business day		1 business day		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 USD		Arbitrary number of additional payments in EUR		Arbitrary number of additional payments in EUR		Arbitrary number of additional payments in DKK		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, USD, PLN T+2 ≤ Fee Date ≤ Termination Date for DKK, NOK, CZK, HUF For forward starting trades, additional payments are also allowed before trade start date.
Product Specific																	
Roll Convention	Day of Month (1-30) EOM IMM None																Different Roll Conventions are allowed on each leg
Start Date Business Day Convention	None Following Mod Following Preceding																Different Business Day Conventions are allowed on each leg
Maturity Date Business Day Convention	None Following Mod Following Preceding																Different Business Day Conventions are allowed on each leg 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
Break Clauses	Break clauses are not eligible and will not be recognized in the course of novation																n/a
Leg Specific																	
Different Effective Dates on legs	✓																n/a
Leg Combination	Float/Float		Float/Float		Float/Float		Float/Float		Float/Float		Float/Float		Float/Float		Float/Float		It is allowed that the start and end dates of both swap legs are different.
Payment Period	Float monthly quarterly semi-annually annually zero coupon		Float monthly quarterly semi-annually annually zero coupon		Float monthly quarterly semi-annually annually zero coupon		Float quarterly semi-annually annually zero coupon		Float quarterly semi-annually annually zero coupon		Float quarterly semi-annually annually zero coupon		Float quarterly semi-annually annually zero coupon		Float quarterly semi-annually annually zero coupon		The payment frequency must be a multiple of the index tenor, except for stub periods. 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 variable notional schedule are not available.
Day Count Convention	30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA ACT/365.ISDA ACT/ACT.ICMA ACT/ACT.ISMA																Different Day Count Conventions are allowed on each leg For a definition of the day count conventions please see Clearing Conditions of 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 the trade record transmitted via the Approved Trade Source System.
Payment Relative to	Period End																n/a
Payment Lag	1 - 2 business days	1 - 2 business days	0 - 2 business days		0 - 2 business days	1 - 2 business days	0 - 2 business days		0 - 2 business days		0 - 2 business days		0 - 2 business days		0 - 2 business days		Different Payment Lags are allowed on each leg
Payment Date Business Day Convention	Following Mod Following Preceding																Different Business Day Conventions are allowed on each leg
Payment Date Calendar	USNY required, other calendars optional		EUTA required, other calendars optional		EUTA required, other calendars optional		DKCO 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 on each leg
Calculation Period Date Business Day Convention	None Following Mod Following Preceding																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	USNY required, other calendars optional		EUTA required, other calendars optional		EUTA required, other calendars optional		DKCO 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 on each leg
Initial Rate	The fixing for the first floating period can be defined manually. Any rate is supported																
Compounding Method	Daily Compounding	Daily Compounding	Flat Straight		Flat Straight	Daily Compounding	Flat Straight		Flat Straight		Flat Straight		Flat Straight		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.
Floating Index Tenor	1D	1D	1M 3M 6M 1Y	1M 3M 6M 1Y	1M 3M 6M 1Y	1D	3M 6M		3M 6M		3M 6M		3M 6M		3M 6M		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 is allowed		Any fixing lag between 0 and -10 business days is allowed		Any fixing lag between 0 and -10 business days is allowed		Between 0 and -10		Between 0 and -10		n/a
Fixing Date Relative to	Period End		Period Begin		Period Begin	Period End	Period Begin		Period Begin		Period Begin		Period Begin		Period Begin		n/a

Different Leg Effective Dates	✓										Effective/maturity dates may differ across legs
Fixing Date Calendar	USGS required, other calendars optional	USNY required, other calendars optional	EUTA required, other calendars optional	EUTA required, other calendars optional		DKCO 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
Floating Leg Index Spread	Simple spread only		Any index spread is supported	Any index spread is supported	Simple spread only	Any index spread is supported	Any index spread is supported	Any index spread is supported	Any index spread is supported	Any index spread is supported	Both positive and negative spreads are permitted Definition of Simple Spread is in the User Guide tab
Stub Specific											
Stub Type	Short First Short Last Long First Long Last										(i) 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. (iii) If each leg has a stub, both stubs must be of the same type, i.e. both First or both Last. You can't have First on one leg and Last on the other. (iv) if each leg has a stub, they can be different, e.g. Short First and Long First. (v) two stubs are allowed on one leg, with none on the other. (vi) two stubs on each leg are allowed i.e. four stubs in total. (vii) predetermined first fixings are not supported for OIS legs. (viii) three stubs are not allowed.
Minimum Period Length Short First / Short Last	1 business day		1 business day	1 business 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 1M 3M 6M 1Y	1W 1M 3M 6M 1Y	N/A	1W 1M 3M 6M	1W 1M 2M 3M 6M	1M 3M 6M	1W 2W 1M 3M 6M	1W 2W 1M 2M 3M 6M	Length of the stub period should be in between two neighbouring index tenors that can be selected for rate interpolation. Following cessation of publication of the 2M and 9M tenors of PRIBOR on 1 April 2025, 2M Stub Period Index (Interpolation) is no longer supported.
Variable Swap Specific											
Variable 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.
Variable 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 (with the exception of 1d OIS compounding) or Zero Coupon payments on the same leg.
Variable Index Spread (positive or negative)	✓										Variable Index Spread is not eligible for Zero Coupon payments and payments made on Compounding basis.

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.
Settlement Date	On effective date or at maturity							n/a
Maximum Maturity	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	3 years (1,225 days)	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.
Product Specific								
Start Date Business Day Convention	None Following Mod Following Preceding							n/a
Maturity Date Business Day Convention	None Following Mod Following Preceding							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
Break Clauses	Break clauses are not eligible and will not be recognized in the course of novation							n/a
Leg Specific								
Day Count Convention	30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA ACT/365.ISDA ACT/ACT.ICMA ACT/ACT.ISMA							For a definition of the day count conventions please see Clearing Conditions of 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 the trade record transmitted via the Approved Trade Source System.
Payment Relative to	Period Begin Period End							n/a
Payment Lag	0 business days							n/a
Payment Date Business Day Convention	Following Mod Following Preceding							n/a
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 Convention	None Following Mod Following Preceding							n/a
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	Any fixed rate (including negative and zero fixed rate) is supported							n/a
Floating Index Tenor	1M 3M 6M 1Y	3M 6M	3M	3M 6M	3M 6M	3M 6M	3M 6M	n/a
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

EUREX **Supported Product: Zero Coupon Inflation Swap (ZCIS)**

Attribute	EUR		GBP		Restrictions
Trade Specific					
Inflation Leg Reference Rate	HICPxT	FRCPIx	UK RPI		ZCIS are not clearable in the following scenarios: i.under the FCM Regulations – FCM Clearing Members clearing proprietary and client business; ii.under 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	1 year	1 year	1 year		n/a
Forward Starting	Forward starting 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 Following Mod Following Preceding				n/a
Maturity Date Business Day Convention	None				n/a
Break Clauses	Break clauses are not eligible and will not be recognized in the course of novation				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 Zero Coupon	Float Zero Coupon	Fixed Zero Coupon	Float Zero Coupon	Fixed Zero Coupon	Float 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 supported						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		Float leg index with 2m fixing date offset cannot be interpolated
Floating Leg Index Spread	Not supported						n/a
Variable Swap Specific							
Variable Notional	Not allowed		Not allowed		Not allowed		Notional must be constant and identical for both legs.

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Supported Product: Standard Coupon Inflation Swap (SCIS)

Attribute	EUR	EUR	GBP	Restrictions
Trade Specific				
Inflation Leg Reference Rate	HICPxT	FRCPIx	UK RPI	SCIS are not clearable in the following scenarios: i.under the FCM Regulations – FCM Clearing Members clearing proprietary and client business; ii.under 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 SCIS	1 business day	1 business day	1 business day	n/a
Minimum Term	1 business day	1 business day	1 business day	n/a
Forward Starting	Forward starting 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 Following Mod Following Preceding			n/a
Maturity Date Business Day Convention	None Following Mod Following Preceding			n/a
Calculation Style	Zero Coupon allowed			Year on Year calculation style is not allowed and will be rejected if selected in Markitwire
Calculation Method	Ratio allowed			Spread and Return calculation method is not allowed and will be rejected if selected If Markitwire
Final Exchange	Allowed			n/a
Break Clauses	Break clauses are not eligible and will not be recognized in the course of novation			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)	n/a
Payment Period	Fixed: monthly, quarterly, semi Annual, annual Float: monthly, quarterly, semi Annual, annual	Fixed: monthly, quarterly, semi Annual, annual Float: monthly, quarterly, semi Annual, annual	Fixed: monthly, quarterly, semi Annual, annual Float: monthly, quarterly, semi Annual, annual	n/a
Day Count Convention	30/360 30E/360 30E/360.ISDA ACT/360 ACT/365.FIXED ACT/ACT.ISDA ACT/365.ISDA ACT/ACT.ICMA ACT/ACT.ISMA			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	n/a
Calculation Period Date Business Day Convention	Following Modified Following Preceeding None			n/a
Calculation Period Date Holiday Calendar	EUTA required, other calendars optional	EUTA required, other calendars optional	GBLO required, other calendars optional	n/a
Fixed Rate	Any fixed rate (including negative and zero fixed rate) is supported			Fixed rate must be constant, e.g. no fixed rate schedule is allowed
Initial Index Level	The initial index level is mandatory and must be defined by the customer			Initial index level must be >0
Compounding Method	No compounding on the fixed leg	No compounding on the fixed leg	No compounding on the 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	Float leg index with 2m fixing date offset cannot be interpolated
Floating Leg Index Spread	Not Supported			n/a
Stub Specific				
Stub Type	Short First Short Last Long First Long Last			(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, i.e. both First or both Last. You can't have First on leg one and Last on leg two. (iii) if each leg has a stub, they can be different, e.g. Short First and Long First. (iv) three stubs are not allowed. (v) two stubs on each leg are not allowed. (vi) predetermined first fixings are supported for SCIS.
Minimum Period Length Short First / Short Last	1 business day			n/a
Floating Leg Maximum Period Length Long First / Long Last	1Y + 1M			n/a
Variable Swap Specific				
Variable Notional	Constant notionals. Inflation leg and fixed leg notional can differ	Constant notionals. Inflation leg and fixed leg notional can differ	Constant notionals. Inflation leg and fixed leg notional can differ	Notionals can differ on the Inflation leg and Fixed leg. Variable notionals such as rollercoaster or amortising not allowed

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 & client trades						n/a
Base Currency	USD						n/a
Quote Currency	Brazilian Real	Chilean Pesos	Korean Won	Indonesian Rupiah	Indian Rupee	Taiwan Dollars	n/a
Notional Amount	The amount of specified notional 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: 1 business day 2) Must be a business day (as per Valuation Date Calendar) 3) May not be more than 10 business days before the Settlement Date (as per Valuation Date Calendar)						n/a
Settlement Date	1) Minimum: Valuation Date + 1 business day 2) Maximum: 2 years + 2 business days from date of novation 3) Must be a business day (as per Settlement Date Calendar)						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 least 1 business day old)						n/a
Variation margin currency	USD						n/a
Initial margin currency	EUR, CHF, GBP						n/a
Supported trading/matching platforms ("Approved Trade Information Provider")	360T / Traiana / 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]						n/a
Settlement Type	Non-Deliverable						n/a
Settlement Currency	USD						n/a
Break Clauses	Break clauses are not eligible and will not be recognized in the course of novation						n/a

[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.

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Floating Rate Options

ISDA 2021 Definitions	ISDA 2006 Definitions	ISDA 2008 Inflation Definitions
CHF-SARON-OIS Compound	CHF-SARON-OIS-COMPOUND	n/a
CZK-PRIBOR	CZK-PRIBOR-PRBO	n/a
DKK-CIBOR	DKK-CIBOR-DKNA13	n/a
DKK-CIBOR2	DKK-CIBOR2-DKNA13	n/a
DKK-DESTR-OIS Compound	n/a	n/a
EUR-EONIA-OIS Compound	EUR-EONIA-OIS-COMPOUND	n/a
EUR-EURIBOR	EUR-EURIBOR-Reuters	n/a
EUR-EuroSTR-OIS Compound	EUR-EuroSTR-COMPOUND	n/a
GBP-SONIA-OIS Compound	GBP-SONIA-COMPOUND	n/a
HUF-BUBOR	HUF-BUBOR-Reuters	n/a
JPY-TONA-OIS Compound	JPY-TONA-OIS-COMPOUND	n/a
NOK-NIBOR	NOK-NIBOR-NIBR, NOK-NIBOR-OIBOR	n/a
PLN-WIBOR	PLN-WIBOR-WIBO	n/a
PLN-POLSTR-OIS Compound	n/a	n/a
SEK-STIBOR	SEK-STIBOR-SIDE	n/a
USD-Federal Funds-OIS Compound	USD-Federal Funds-H.15-OIS-COMPOUND	n/a
USD-SOFR-OIS Compound	USD-SOFR-COMPOUND	n/a
n/a	n/a	EUR-EXT-CPI
n/a	n/a	FRC-EXT-CPI
n/a	n/a	UK-RPI

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Calendars

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.