| 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 | 3.20% | |
| 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 | 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 | 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) | *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 | 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 | 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 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 | T+1 ≤ Fee Date ≤ Termination Date for EUR, USD, GBP, CHF<br>T+2 ≤ Fee Date ≤ Termination Date for DKK, JPY<br>For forward starting trades, additional payments are also allowed before trade start date. |
| **Product Specific** | | | | | | | | |
| Roll Convention | Day of Month (1-30)<br>EOM<br>IMM<br>None | | | | | | | Different Roll Conventions are allowed on each leg |
| Start Date Business Day Convention | None<br>Following<br>Mod Following<br>Preceding | | | | | | | Different Business Day Conventions are allowed on each leg |
| Maturity Date Business Day Convention | None<br>Following<br>Mod Following<br>Preceding | | | | | | | Different Business Day Conventions are allowed on each leg<br><br>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 | Y | | | | | | | 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**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon / **Float**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon | **Fixed**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon / **Float**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon | **Fixed**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon / **Float**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon | **Fixed**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon / **Float**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon | **Fixed**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon / **Float**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon | **Fixed**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon / **Float**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon | **Fixed**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon / **Float**<br>monthly<br>quarterly<br>semi-annually<br>annually<br>zero coupon | Different Payment Periods are allowed on each leg |
| Day Count Convention | 30/360<br>30E/360<br>30E/360.ISDA<br>ACT/360<br>ACT/365.FIXED<br>ACT/ACT.ISDA<br>ACT/365.ISDA<br>ACT/ACT.ICMA<br>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**<br>0 business days<br>1 business day<br>2 business days / **Float**<br>1 business day<br>2 business days | **Fixed**<br>0 business days<br>1 business day<br>2 business days / **Float**<br>1 business day<br>2 business days | **Fixed**<br>0 business days<br>1 business day<br>2 business days / **Float**<br>1 business day<br>2 business days | 0 business days<br>1 business day<br>2 business days | **Fixed**<br>0 business days<br>1 business day<br>2 business days / **Float**<br>1 business day<br>2 business days | 0 business days<br>1 business day<br>2 business days | **Fixed**<br>0 business days<br>1 business day<br>2 business days / **Float**<br>2 business days | Different Payment Lags are allowed on each leg |
| Payment Date Business Day Convention | Following<br>Mod Following<br>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 | Calendars have to be equal for roll dates (calculation period dates) and payment dates. |
| Calculation Period Date Business Day Convention | None<br>Following<br>Mod Following<br>Preceding | | | | | | | Different Business Day Conventions are allowed on each leg<br><br>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 | 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 |

| Attribute | USD | USD | EUR | GBP | JPY | CHF | DKK | Restrictions |
|---|---|---|---|---|---|---|---|---|
| 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 | 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** | | | | | | | | |
| Stub Type | short first, short last long first, long last | | | | | | | Stub Periods are not eligible for Zero Coupon payments.<br><br>(i) It is allowed to have one stub on one leg and no stub on the other leg.<br>(ii) If each leg has a stub, both stubs must be of the same type, i.e. both first or both last.<br>(iii) two stubs on each leg are allowed.<br>(iv) predetermined first fixings are supported. |
| 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.<br>It is allowed that the start and end dates of both swap legs are different.<br>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. |

| 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 | Y | | | | | | | 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. |

# EUREX  Supported Product: Fixed / Float IRS

| Attribute | EUR | DKK | SEK | NOK | PLN | CZK | HUF | Restrictions |
|---|---|---|---|---|---|---|---|---|
| Initial Rate | The fixing for the first floating period can be defined manually. Any rate is supported | | | | | | | |
| Compounding Method | Flat<br>Straight | | | | | | | Required if the index tenor is less than the payment period.<br>Compounding is not supported in combination with a variable fixed rate, variable index spread or variable notional on the same leg.<br>Compounding is not supported in combination with stub periods on the same leg. |
| Floating Index Tenor | 1M<br>3M<br>6M<br>1Y | 3M<br>6M | 3M | 3M<br>6M | 3M<br>6M | 3M<br>6M | 3M<br>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<br>long first, long last | | | | | | | Stub period is not allowed for Zero Coupon Swap and Compounding Swap legs.<br>(i) It is allowed to have one stub on one leg and no stub on the other leg.<br>(ii) If each leg has a stub, both stubs must be of the same type, i.e. both first or both last.<br>(iii) two stubs on each leg are allowed.<br>(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 / 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<br>1M<br>3M<br>6M<br>1Y | 1W<br>1M<br>3M<br>6M | 1W<br>1M<br>2M<br>3M | 1W<br>1M<br>2M<br>3M<br>6M | 1W<br>2W<br>1M<br>3M<br>6M | 1W<br>2W<br>1M<br>2M<br>3M<br>6M | 1W<br>2W<br>1M<br>2M<br>3M<br>6M | Length of the stub period should be in between two neighbouring index tenors that can be selected for rate interpolation. |
| **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.<br>It is allowed that the start and end dates of both swap legs are different.<br>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. |

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

| Attribute | USD | USD | EUR | EUR | EUR | EUR | DKK | DKK | NOK | NOK | PLN | PLN | CZK | CZK | HUF | 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) | 51 years (18,675 days) | 61 years (22,335 days)* | 61 years (22,335 days)* | 61 years (22,335 days) | 61 years (22,335 days) | 31 years (11,375 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) | 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 | 1 business day | 1 business day | 1 business day | 2 business days | 2 business days | 2 business days | 2 business days | 1 business day | 1 business day | 2 business days | 2 business days | 2 business days | 2 business days | n/a |
| Minimum Term | 1 business day | 1 business day | 1 business day | 1 business day | 1 business day | 1 business day | 2 business days | 2 business days | 2 business days | 2 business days | 1 business day | 1 business day | 2 business days | 2 business days | 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 USD | Arbitrary number of additional payments in EUR | Arbitrary number of additional payments in EUR | 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 DKK | Arbitrary number of additional payments in NOK | Arbitrary number of additional payments in NOK | Arbitrary number of additional payments in PLN | Arbitrary number of additional payments in PLN | Arbitrary number of additional payments in CZK | Arbitrary number of additional payments in CZK | Arbitrary number of additional payments in HUF | 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 | Y | | | | | | | | | | | | | | | | n/a |
| Leg Combination | Float/Float | Float/Float | Float/Float | Float/Float | Float/Float | Float/Float | Float/Float | Float/Float | 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 | 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 | 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. |

| | | | | | | | | | | | | Comments |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | Yes | | | | | | | | | | | 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<br><br>Definition of Simple Spread is in the User Guide tab |

**Stub Specific**

| | | | | | | | | | | | | Comments |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Stub Type | short first, short last<br>long first, long last | | | | | | | | | | | Stub period is not allowed for Zero Coupon Swap and Compounding Swap legs.<br>(i) It is allowed to have one stub on one leg and no stub on the other leg.<br>(ii) If each leg has a stub, both stubs must be of the same type, i.e. both first or both last.<br>(iii) two stubs on each leg are not allowed.<br>(iv) predetermined first fixings are supported. |
| 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 | 1W 2W 1M 3M 6M | 1W 2W 1M 2M 3M 6M | 1W 2W 1M 2M 3M 6M | | Length of the stub period should be in between two neighboring index tenors that can be selected for rate interpolation. |

**Variable Swap Specific**

| | | | | | | | | | | | | Comments |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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.<br>It is allowed that the start and end dates of both swap legs are different.<br>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:<br>i.under the FCM Regulations – FCM Clearing Members clearing proprietary and client business;<br>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)<br>EOM<br>IMM<br>None | | | n/a |
| Start Date Business Day Convention | None<br>Following<br>Mod Following<br>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 / Float<br>Zero Coupon / Zero Coupon | Fixed / Float<br>Zero Coupon / Zero Coupon | Fixed / Float<br>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<br>Mod Following<br>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. |

# EUREX

**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 | 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 | Day of Month (1-30) EOM IMM None | | n/a |
| Start Date Business Day Convention | None Following Mod Following Preceding | None Following Mod Following Preceding | | n/a |
| Maturity Date Business Day Convention | None Following | None Following | | n/a |
| Calculation Style | Zero Coupon allowed | Zero Coupon allowed | | Year on Year calculation style is not allowed and will be rejected if selected in Markitwire |
| Calculation Method | Ratio allowed | Ratio allowed | | Spread and Return calculation method is not allowed and will be rejected if selected If Markitwire |
| Final Exchange | Allowed | Allowed | | |
| Break Clauses | Break clauses are not eligible and will not be recognized in the course of novation | 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 | 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 | 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 Preceding None | Following Modified Following Preceding 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 | 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 | 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 | Not Supported | | n/a |
| **Stub Specific** | | | | |
| Stub Type | | "short first, short last long first, long last" | | 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, i.e. both first or both last. (iii) two stubs on each leg 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 |
| **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<br>2) Must be a business day (as per Valuation Date Calendar) | | | | | | n/a |
| Settlement Date | 1) Minimum: Valuation Date + 1 business day<br>2) Maximum: 2 years + 2 business days from date of novation | | | | | | 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.

# 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 |
| 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 |

# EUREX   **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.