

24 Feb 2022  
Eurex Clearing

# Single Stock Futures and Single Stock Dividend Futures: Amendments to the Price List and Clearing Conditions of Eurex Clearing AG

## **Eurex Clearing Circular 008/22 Single Stock Futures and Single Stock Dividend Futures: Amendments to the Price List and Clearing Conditions of Eurex Clearing AG**

### **1. Introduction**

As of **21 March 2022**, the Price List of Eurex Clearing AG (Price List) and the Clearing Conditions of Eurex Clearing AG (Clearing Conditions) will be amended in the context of the introduction of the following new group IDs:

- ◆ SE03, NO03, DK03 for Single Stock Futures
- ◆ SE11, NO11, DK11, DK12, NO12 for Equity Options
- ◆ SE21, NO21 and DK21 for Single Stock Dividend Futures.

The detailed amendments are outlined in the Attachments.

Please refer to Eurex circular 019/22 for details about the new products that will be introduced at Eurex Exchange, including fee classification and the related amendments to the Rules and Regulations of Eurex Deutschland.

**Effective date: 21 March 2022**

### **2. Required action**

There is no required action for the participants.

### **3. Details**

To reflect the amendments, the following provisions of the Price List will be amended as outlined in Attachment 1:

◆ Numbers 3.1, 3.3 and 3.4

The following provisions of Chapter II of the Clearing Conditions will be amended as outlined in Attachment 2:

◆ Numbers 2.7.2 and 3.6.3

For detailed trading-related information with regards to the review, please refer to Eurex circular 019/22.

As of the effective date, the full version of the amended Price List will be available for download on the Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following link:

**Rules & Regs > Eurex Clearing Rules & Regulations > 3. Price List**

The changes and amendments to the legal framework of Eurex Clearing AG published by this circular are deemed accepted by each affected contractual party of Eurex Clearing AG, unless the respective contractual party objects by written notice to Eurex Clearing AG within the first ten (10) Business Days after publication. Any ordinary right of Eurex Clearing AG to terminate the respective contract (including a Clearing Agreement, if applicable) shall remain unaffected.

Unless the context requires otherwise, terms used and not otherwise defined in this circular shall have the meaning ascribed to them in the Clearing Conditions or FCM Clearing Conditions of Eurex Clearing AG, as applicable.

**Attachments:**

- ◆ 1 – Amended sections of the Price List of Eurex Clearing AG
- ◆ 2 – Amended sections of the Clearing Conditions of Eurex Clearing AG

**Further information**

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

Target groups: Front Office/Trading, Middle + Backoffice

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Related circular: Eurex circular 019/22

Web: [www.eurex.com/en-ec/](http://www.eurex.com/en-ec/)

Authorized      Jens Janka  
by:

## Related topics

↓ Attachment 1 to Eurex Clearing circular 008/22

↓ Attachment 2 to Eurex Clearing circular 008/22

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

### 3 Transaction Fees for Derivatives Transactions (Order Book Transactions and Off-Book Transactions on the Eurex Exchange)

[...]

#### 3.1 Matching / Registration of Derivatives Transactions

[...]

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)		
<b>Equity Derivatives</b>								
<b>Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications</b>								
[...]								
GB01  (non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)	GBP	Eurex EnLight	A	0.12	0.00	3,000		
			P	0.17	0.00	3,000		
			M	0.17	0.00	3,000		
		TES bilateral	A	0.12	0.00	3,000		
			P	0.17	0.00	3,000		
			M	0.17	0.00	3,000		
<u>SE03</u>	<u>SEK</u>	<u>Order book</u>	<u>A</u>	<u>1.00</u>	<u>0.00</u>	<u>3,000</u>		
			<u>P</u>	<u>1.00</u>	<u>0.00</u>	<u>3,000</u>		
			<u>M</u>	<u>1.00</u>	<u>0.00</u>	<u>3,000</u>		
		<u>Eurex EnLight</u>	<u>A</u>	<u>1.50</u>	<u>0.00</u>	<u>3,000</u>		
			<u>P</u>	<u>1.50</u>	<u>0.00</u>	<u>3,000</u>		
			<u>M</u>	<u>1.50</u>	<u>0.00</u>	<u>3,000</u>		
		<u>TES</u>	<u>A</u>	<u>1.50</u>	<u>0.00</u>	<u>3,000</u>		
			<u>P</u>	<u>1.50</u>	<u>0.00</u>	<u>3,000</u>		
			<u>M</u>	<u>1.50</u>	<u>0.00</u>	<u>3,000</u>		
		<u>SE03</u>  (non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)	<u>SEK</u>	<u>Eurex EnLight</u>	<u>A</u>	<u>1.50</u>	<u>0.00</u>	<u>3,000</u>
					<u>P</u>	<u>2.00</u>	<u>0.00</u>	<u>3,000</u>
					<u>M</u>	<u>2.00</u>	<u>0.00</u>	<u>3,000</u>
<u>TES bilateral</u>	<u>A</u>			<u>1.50</u>	<u>0.00</u>	<u>3,000</u>		
	<u>P</u>			<u>2.00</u>	<u>0.00</u>	<u>3,000</u>		
	<u>M</u>			<u>2.00</u>	<u>0.00</u>	<u>3,000</u>		

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
NO03	NOK	Order book	A	1,00	0,00	3,000
			P	1,00	0,00	3,000
			M	1,00	0,00	3,000
		Eurex EnLight	A	1,50	0,00	3,000
			P	1,50	0,00	3,000
			M	1,50	0,00	3,000
		TES	A	1,50	0,00	3,000
			P	1,50	0,00	3,000
			M	1,50	0,00	3,000
NO03 <small>(non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)</small>	NOK	Eurex EnLight	A	1,50	0,00	3,000
			P	2,00	0,00	3,000
			M	2,00	0,00	3,000
		TES bilateral	A	1,50	0,00	3,000
			P	2,00	0,00	3,000
			M	2,00	0,00	3,000
DK03	DKK	Order book	A	1,00	0,00	3,000
			P	1,00	0,00	3,000
			M	1,00	0,00	3,000
		Eurex EnLight	A	1,50	0,00	3,000
			P	1,50	0,00	3,000
			M	1,50	0,00	3,000
		TES	A	1,50	0,00	3,000
			P	1,50	0,00	3,000
			M	1,50	0,00	3,000
DK03 <small>(non-disclosed within the meaning of 3.2.1 Eurex Contract Specifications)</small>	DKK	Eurex EnLight	A	1,50	0,00	3,000
			P	2,00	0,00	3,000
			M	2,00	0,00	3,000
		TES bilateral	A	1,50	0,00	3,000
			P	2,00	0,00	3,000
			M	2,00	0,00	3,000
[...]						
<b>Equity Options/LEPOs with Group ID assigned in Annex B of the Eurex Contract Specifications</b>						
[...]						
AT11, AT12, BE11, BE12, BE13, ES11, ES12, ES13, FI11, FI12, FI13, FI14, FR11, FR12, FR13, FR14, IE11, IE12, IT11, IT12, IT13, NL11, NL12, NL13, NL14, SE11, SE12, DK12, NO12	EUR	Order book	A	0.12	0.06	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
		Eurex EnLight	A	0.13	0.07	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
		TES	A	0.14	0.07	1,000
			P	0.10	0.05	500
			M	0.10	n. a.	n. a.
[...]						
RU11, RU12	USD	Order book	A	0.17	0.09	1,000
			P	0.15	0.08	500
			M	0.15	n. a.	n. a.

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
		Eurex EnLight	A	0.18	0.09	1,000
			P	0.15	0.08	500
			M	0.15	n. a.	n. a.
		TES	A	0.19	0.10	1,000
			P	0.15	0.08	500
			M	0.15	n. a.	n. a.
SE11	SEK	Order book	<u>A</u>	<u>1.20</u>	<u>0.60</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
		Eurex EnLight	<u>A</u>	<u>1.30</u>	<u>0.70</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	<u>A</u>	<u>1.40</u>	<u>0.70</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
NO11	NOK	Order book	<u>A</u>	<u>1.20</u>	<u>0.60</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
		Eurex EnLight	<u>A</u>	<u>1.30</u>	<u>0.70</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	<u>A</u>	<u>1.40</u>	<u>0.70</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
DK11	DKK	Order book	<u>A</u>	<u>1.20</u>	<u>0.60</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
		Eurex EnLight	<u>A</u>	<u>1.30</u>	<u>0.70</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	<u>A</u>	<u>1.40</u>	<u>0.70</u>	<u>1,000</u>
			<u>P</u>	<u>1.00</u>	<u>0.50</u>	<u>500</u>
			<u>M</u>	<u>1.00</u>	<u>n. a.</u>	<u>n. a.</u>
[...]						

[...]

Product / Product Group	Currency	Execution	Dividend of the underlying stock	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
Equity Dividend Futures with Group ID assigned in Annex D of the Eurex Contract Specifications							
[...]							

Product / Product Group	Currency	Execution	Dividend of the underlying stock	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
CH23, DE23, FR22, GB22, IE22, NL22, US21	USD	Order book	>=0.75	A	1.20	n. a.	n. a.
				P	1.20	n. a.	n. a.
				M	1.20	n. a.	n. a.
			0.25 – 0.74	A	0.70	n. a.	n. a.
				P	0.70	n. a.	n. a.
				M	0.70	n. a.	n. a.
			< 0.25	A	0.20	n. a.	n. a.
				P	0.20	n. a.	n. a.
				M	0.20	n. a.	n. a.
		Eurex EnLight	>= 0.75	A	1.80	n. a.	n. a.
				P	1.80	n. a.	n. a.
				M	1.80	n. a.	n. a.
			0.25 – 0.74	A	1.05	n. a.	n. a.
				P	1.05	n. a.	n. a.
				M	1.05	n. a.	n. a.
			< 0.25	A	0.30	n. a.	n. a.
				P	0.30	n. a.	n. a.
				M	0.30	n. a.	n. a.
		TES	>= 0.75	A	1.80	n. a.	n. a.
				P	1.80	n. a.	n. a.
				M	1.80	n. a.	n. a.
			0.25 – 0.74	A	1.05	n. a.	n. a.
				P	1.05	n. a.	n. a.
				M	1.05	n. a.	n. a.
< 0.25	A		0.30	n. a.	n. a.		
	P		0.30	n. a.	n. a.		
	M		0.30	n. a.	n. a.		
SE21	SEK	Order book	>= 0.00	A	<u>12.00</u>	<u>n. a.</u>	<u>n. a.</u>
				P	<u>12.00</u>	<u>n. a.</u>	<u>n. a.</u>
				M	<u>12.00</u>	<u>n. a.</u>	<u>n. a.</u>
		Eurex EnLight	>= 0.00	A	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				P	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				M	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	>= 0.00	A	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				P	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				M	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
NO21	NOK	Order book	>= 0.00	A	<u>12.00</u>	<u>n. a.</u>	<u>n. a.</u>
				P	<u>12.00</u>	<u>n. a.</u>	<u>n. a.</u>
				M	<u>12.00</u>	<u>n. a.</u>	<u>n. a.</u>
		Eurex EnLight	>= 0.00	A	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				P	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				M	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
		TES	>= 0.00	A	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				P	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				M	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
DK21	DKK	Order book	>= 0.00	A	12.00	n. a.	n. a.

Product / Product Group	Currency	Execution	Dividend of the underlying stock	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
				<u>P</u>	<u>12.00</u>	<u>n. a.</u>	<u>n. a.</u>
				<u>M</u>	<u>12.00</u>	<u>n. a.</u>	<u>n. a.</u>
		<u>Eurex EnLight</u>	<u>&gt;= 0.00</u>	<u>A</u>	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				<u>P</u>	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				<u>M</u>	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
		<u>TES</u>	<u>&gt;= 0.00</u>	<u>A</u>	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				<u>P</u>	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>
				<u>M</u>	<u>18.00</u>	<u>n. a.</u>	<u>n. a.</u>

[...]

### 3.3 Position Closing Adjustments

- (1) For Position Closing Adjustments, if these do not take place until 13:30 CET on the trading day following the day of the transaction, the following fees shall be charged:

Product / Product Group	Account	Fee per Contract
<b>Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications</b>		
[...]		
<u>GB01</u>	<u>A</u>	<u>GBP 0.16</u>
	<u>P</u>	
	<u>M</u>	
<u>SE03</u>	<u>A</u>	<u>SEK 2.00</u>
	<u>P</u>	
	<u>M</u>	
<u>NO03</u>	<u>A</u>	<u>NOK 2.00</u>
	<u>P</u>	
	<u>M</u>	
<u>DK03</u>	<u>A</u>	<u>DKK 2.00</u>
	<u>P</u>	
	<u>M</u>	
[...]		

[...]

Product / Product Group	Currency	Dividend of the underlying stock	Account	Fee per Contract
<b>Equity Dividend Futures with Group ID assigned in Annex D of the Eurex Contract Specifications</b>				
[...]				



Product / Product Group	Currency	Dividend of the underlying stock	Account	Fee per Contract
CH23, DE23, FR22, GB22,IE22, NL22, US21	USD	>= 0.75	A	2.40
			P	
			M	
		0.25 – 0.74	A	1.40
			P	
			M	
		< 0.25	A	0.40
			P	
			M	
<u>SE21</u>	<u>SEK</u>	<u>&gt;= 0.00</u>	<u>A</u>	<u>24.00</u>
		<u>P</u>		
		<u>M</u>		
<u>NO21</u>	<u>NOK</u>	<u>&gt;= 0.00</u>	<u>A</u>	<u>24.00</u>
		<u>P</u>		
		<u>M</u>		
<u>DK21</u>	<u>DKK</u>	<u>&gt;= 0.00</u>	<u>A</u>	<u>24.00</u>
		<u>P</u>		
		<u>M</u>		

### 3.4 Cash Settlement

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

Product / Product Group	Account	Fee per Contract	Maximum Fee for Contracts on the same underlying
<b>Equity Futures with Group ID assigned in Annex A of the Eurex Contract Specifications</b>			
[...]			
GB01	A	GBP 0.08	GBP 360.00
	P		
	M		
<u>SE03</u>	<u>A</u>	<u>SEK 1.00</u>	<u>SEK 4,500.00</u>
	<u>P</u>		
	<u>M</u>		
<u>NO03</u>	<u>A</u>	<u>NOK 1.00</u>	<u>NOK 4,500.00</u>
	<u>P</u>		
	<u>M</u>		
<u>DK03</u>	<u>A</u>	<u>DKK 1.00</u>	<u>DKK 4,500.00</u>
	<u>P</u>		

Product / Product Group	Account	Fee per Contract	Maximum Fee for Contracts on the same underlying
	<u>M</u>		
[...]			

[...]

Product / Product Group	Currency	Dividend of the underlying stock	Account	Fee per Contract	Maximum Fee for Contracts on the same underlying
<b>Equity Dividend Futures with Group ID assigned in Annex D of the Eurex Contract Specifications</b>					
[...]					
CH23, DE23, FR22, GB22, IE22, NL22, US21	USD	>= 0.75	A	1.20	n. a.
			P		
			M		
		0.25 – 0.74	A	0.70	n. a.
			P		
			M		
		< 0.25	A	0.20	n. a.
			P		
			M		
<u>SE21</u>	<u>SEK</u>	<u>&gt;= 0.00</u>	<u>A</u>	<u>12.00</u>	<u>n. a.</u>
			<u>P</u>		
			<u>M</u>		
<u>NO21</u>	<u>NOK</u>	<u>&gt;= 0.00</u>	<u>A</u>	<u>12.00</u>	<u>n. a.</u>
			<u>P</u>		
			<u>M</u>		
<u>DK21</u>	<u>DKK</u>	<u>&gt;= 0.00</u>	<u>A</u>	<u>12.00</u>	<u>n. a.</u>
			<u>P</u>		
			<u>M</u>		

[...]

### 3.7 Exercise of Options

[...]

Product / Product Group	Accounts	Fee per Contract
<b>Equity Options with Group ID assigned in Annex B of the Eurex Contract Specifications</b>		
[...]		
AT11, AT12, BE11, BE12, BE13, ES11, ES12, ES13, FI11, FI12, FI13, FI14, FR11,	A	EUR 0.12
	P	EUR 0.10

Product / Product Group	Accounts	Fee per Contract
FR12, FR13, FR14, IE11, IE12, IT11, IT12, IT13, NL11, NL12, NL13, NL14, <del>SE11</del> , SE12, NO12, DK12	M	EUR 0.10
[...]		
RU11, RU12	A	USD 0.17
	P	USD 0.15
	M	USD 0.15
<u>SE11</u>	<u>A</u>	<u>SEK 1.20</u>
	<u>P</u>	<u>SEK 1.00</u>
	<u>M</u>	<u>SEK 1.00</u>
<u>NO11</u>	<u>A</u>	<u>NOK 1.20</u>
	<u>P</u>	<u>NOK 1.00</u>
	<u>M</u>	<u>NOK 1.00</u>
<u>DK11</u>	<u>A</u>	<u>DKK 1.20</u>
	<u>P</u>	<u>DKK 1.00</u>
	<u>M</u>	<u>DKK 1.00</u>
[...]		

[...]

### 3.10 Position Transfer with Cash Transfer

(1) The following fees are charged per position transfer with cash transfer:

Transaction	Fee per Transaction and Exchange Participant
[...]	
Per transaction, relating to products denominated in AUD	USD 13.00
<u>Per transaction, relating to products denominated in SEK</u>	<u>SEK 75.00</u>
<u>Per transaction, relating to products denominated in NOK</u>	<u>NOK 75.00</u>
<u>Per transaction, relating to products denominated in DKK</u>	<u>DKK 75.00</u>

[...]

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Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 21.03.2022

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

\*\*\*\*\*

[...]

**Part 2 Clearing of Futures Contracts**

[...]

**2.7 Clearing of Futures Contracts on Shares**

[...]

**2.7.2 Final Settlement Price**

[...]

(3) [...]

Group ID of the Futures contract according to Annex A to the Eurex Contract Specifications	Relevant Cash Market	ID of the Cash Market
[...]		
DE01, DE02	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
<u>DK02, DK03</u>	<u>Electronic Trading System of the Copenhagen Stock Exchange</u>	<u>XCSE</u>
[...]		
NO01, <u>NO02, NO03</u>	Electronic Trading System of the Oslo Stock Exchange <sup>1</sup>	XOSL

<sup>1</sup> The prices determined in Norwegian kronas for Group ID NO01 are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

<b>Group ID of the Futures contract according to Annex A to the Eurex Contract Specifications</b>	<b>Relevant Cash Market</b>	<b>ID of the Cash Market</b>
PL01	Electronic Trading System of the Warsaw Stock Exchange <sup>2</sup>	XWAR
PT01	Electronic Trading System of Euronext Lisbon	XLIS
SE01, <u>SE02</u> , SE03	Electronic Trading System of the OMX Stockholm Stock Exchange <sup>3</sup>	XSTO
[...]		

[...]

<sup>2</sup> The prices determined in Polish Zloty are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

<sup>3</sup> The prices determined in Swedish kronas for Group ID SE01 are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

## Part 3 Clearing of Options Contracts

[...]

### 3.6 Clearing of Options Contracts and Low Exercise Price Options on Shares

[...]

#### 3.6.3 Reference Price

- (1) For the determination of the reference price, the cash markets determined in the following are respectively assigned to the shares options respectively the LEPOs:

Group ID of the Option contracts pursuant to Annex B of the Eurex Contract Specifications	Relevant Cash Market	ID of Cash Market
[...]		
DE11, DE12, DE13, DE14	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
<u>DK11, DK12</u>	<u>Electronic Trading System of the Copenhagen Stock Exchange</u>	<u>XCSE</u>
[...]		
NL11, NL12, NL13, NL14	Electronic Trading System of the Euronext Amsterdam	XAMS
<u>NO11, NO12</u>	<u>Electronic Trading System of the Oslo Stock Exchange<sup>1</sup></u>	<u>XOSL</u>
RU11, RU 12	Electronic Trading System of the London Stock Exchange	XLON
SE11, SE12	Electronic Trading System of the OMX Stockholm Stock Exchange <sup>2</sup>	XSTO

<sup>1</sup> The prices determined in Norwegian kronas for Group ID NO12 are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

<sup>2</sup> The prices determined in Swedish Kronas for Group ID SE12 shall be converted in Euros pursuant to the reference price determined by the European Central Bank on a daily basis.

[...]

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