



03 Mar 2020

Eurex Clearing Readiness Newsflash | Updates March 2020

Dear Clearing Member,

With this Newsflash, we would like to draw your attention to the upcoming publications, events and actions necessary for the ongoing initiatives:

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| 02 Mar LSOC clearing model | For its LSOC clearing model, Eurex Clearing accepts US dollar as cash collateral currency for Initial Margin payments |
| 02 Mar Planned launch of futures on STOXX USA 500 ESG-X and MSCI USA, World, EM, EAFE and Japan ESG Screened indexes | The clearing of futures contracts on MSCI ESG Screened indexes (covering USA, World, EM, EAFE and Japan) comes into effect |
| 02 Mar ETC settlement | Eurex Clearing Invesco Physical Markets Plc will convert their Exchange Traded Commodity (ETC) (DE000A1MECS1) traded on Xetra (MIC: XETR) and Börse Frankfurt (MIC: XFRA) to the International Central Securities Depository (ICSD) model |
| 02 Mar Amendments to the Clearing Conditions and the Price List of Eurex Clearing | Eurex Clearing performs amendments to the <ul style="list-style-type: none">• DMC Rules with regards to the DMC Assignment Phase and decommissioning of the mandatory DMC chairman and deputy election• Clearing Conditions regarding participation in Default Management Auctions |
| 02 Mar Amendments to the Clearing Conditions and to the Auction Terms of Eurex Clearing AG | The changes are introduced because of the following topics: |

- Additional representation for Clearing Members (CM) with regards to Eurex Transactions for Direct Clients domiciled in the United States (U.S.),
- Introduction of the Direct Margin Transfer Agreement and amendments to the relevant provisions under the Individual Segregated Account (ISA) Provisions
- Minor amendments to the liability clauses under the Clearing Conditions and the Auction Terms

02 Mar	Amendments to the Clearing Conditions	Various amendments to Chapter II of the Clearing Conditions come into effect
02 Mar	Prisma: Liquidity Add-On parameters	Eurex Clearing updates the Liquidity Add-On parameters
02 Mar	Amendments to the Price List of Eurex Clearing	Transaction fees for FX Derivatives (FX Futures and FX Options) are charged in U.S. dollar. Eurex Clearing now offers an alternative fee currency for FX Derivatives with quote currency JPY. To reflect the changes, Eurex Clearing has amended the Price List
13 Mar	Prisma Release 9.1	Go-live of Prisma Release 9.1
23 Mar	EURO STOXX® 50 Index (FESX)	The minimum price change (tick size) in futures calendar spreads for Futures on the EURO STOXX® 50 Index (FESX) will be reduced from 1.0 index points to 0.25 index points
30 Mar	Related Security Spread ("RSS") Futures	Eurex Clearing offers clearing services for Related Security Spread Futures (RSS Futures) introduced at Eurex Deutschland

Should you have any questions or comments, please do not hesitate to contact us at: client.services@eurexclearing.com.

Kind regards,
Your Client Services Team

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