



# eurex clearing

## rundschreiben 068/09

**Datum:** Frankfurt, 20. November 2009  
**Empfänger:** Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren  
**Autorisiert von:** Thomas Lenz



**Aktion erforderlich**



**Hohe Priorität**

### CCP: Erweiterung der Produktpalette auf ausgewählte britische Aktien - Voraussetzungen für Clearing und Abwicklung

**Verweis auf Eurex Clearing-Rundschreiben:** 022/07, 037/09, 050/09

**Kontakt:** Member Services & Admission Team, Tel: +49-69-211-1 17 00

#### **Zielgruppe:**

- Middle + Backoffice
- IT/System Administration
- Revision/Security Coordination

#### **Anhänge:**

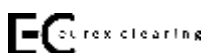
1. Antrag auf Einrichtung/Löschung/Änderung von CCP Settlement-Konten
  2. Antrag auf Einrichtung/Löschung/Änderung von Clearer-Geldkonten und Pfanddepots
- Nur in englischer Sprache:
3. Euroclear static data form
  4. Application form for recognition as an options intermediary
  5. Request for Settlement Account Settings for Eurex Derivatives Deliveries

#### **Zusammenfassung:**

Im Rahmen der Erweiterung des CCP-Services von Eurex Clearing auf Produkte des britischen Marktes zum **18. Januar 2010** möchten wir Sie nochmals auf die für das Aufsetzen benötigten Dokumente hinweisen. Die Zurücksendung der Antragsformulare an das Member Services & Admission Team, Fax +49-69-211-1 17 01 muss bis zum **16. Dezember 2009** erfolgen.

Die Verarbeitung der physischen Belieferungen aus diesen Produkten, die an den Eurex-Börsen gehandelt oder von Teilnehmern als bilaterale Transaktionen in das Eurex®-System eingegeben werden, erfolgt über den Zentralen Kontrahenten (CCP) von Eurex Clearing. Eurex Clearing wird die Clearing- und Abwicklungsdienstleistungen für physische Belieferungen in den vorgenannten Produkten im Heimatmarkt durchführen und damit im CREST-System bereitstellen.

**Die Teilnahme an diesem Service ist für Clearing-Teilnehmer verpflichtend.**



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 Andreas Preuß (Vorsitzender),  
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 Gary Katz, Thomas Lenz,  
 Michael Peters, Peter Reitz

Aktiengesellschaft mit  
 Sitz in Frankfurt/Main  
 HRB Nr. 44828  
 Amtsgericht  
 Frankfurt/Main

**CCP: Erweiterung der Produktpalette auf ausgewählte britische Aktien -  
Voraussetzungen für Clearing und Abwicklung**

Im Rahmen der Erweiterung der von Eurex Clearing bereitgestellten CCP-Services auf Produkte des britischen Marktes stellen wir Ihnen heute weitere Informationen zur Verfügung.

Die Erweiterung der Produktpalette um Optionen auf ausgewählte britische Aktien und deren Aufnahme in die CCP-fähigen, physisch lieferbaren Produkte erfolgt zum 18. Januar 2010.

**Die Teilnahme an diesem Service ist für Clearing-Teilnehmer verpflichtend. Gemäß den Clearing-Bedingungen der Eurex Clearing AG müssen die Clearing- und Abwicklungsdienstleistungen für diesen Service von jedem Eurex-Derivate-Clearing-Mitglied sichergestellt werden.**

Die Verarbeitung der physischen Belieferungen aus diesen Produkten, die an den Eurex-Börsen (Eurex Deutschland und Eurex Zürich) gehandelt oder von Teilnehmern als bilaterale Transaktionen in das Eurex<sup>®</sup>-System eingegeben werden, erfolgt über den Zentralen Kontrahenten (CCP) von Eurex Clearing.

Eurex Clearing wird die Clearing- und Abwicklungsdienstleistungen für physische Belieferungen in den vorgenannten Produkten im Heimatmarkt durchführen und damit im CREST-System bereitstellen.

Die in der Produktpalette enthaltenen Optionen auf ausgewählte britische Aktien (die CCP-fähigen, physisch lieferbaren Produkte) werden zu einem späteren Zeitpunkt bekannt gegeben.

Handelsteilnehmer, die diese UK-Produkte handeln wollen, und **alle Eurex Derivate-Clearing-Mitglieder** benötigen folgende Voraussetzungen zur Abwicklung von britischen Aktien:

- Ein Non-Clearing-Mitglied benötigt einen Clearing-Teilnehmer, der UK-Aktienoptionen über Euroclear UK & Ireland abwickeln kann. Die Abwicklungskonten müssen für jeden Handelsteilnehmer von seinem Clearing-Mitglied mit dem Formular „Request for Settlement Account Settings for Eurex Derivatives Deliveries“ (zuvor: CSD Selection Sheet - Anhang 5) bekannt gegeben werden.
- Ein Clearing-Mitglied benötigt entweder eine direkte Anbindung an Euroclear UK & Ireland oder einen Vertrag mit einem Abwicklungsdienstleister (Settlement Participant) für Euroclear UK & Ireland.

Weitere Details zum Clearing-Status bei Euroclear UK & Ireland finden Sie in dem Eurex Clearing-Rundschreiben 037/09.

Für die direkte Anbindung an Euroclear UK & Ireland oder an einem Abwicklungsdienstleister für Euroclear UK & Ireland wenden Sie sich bitte direkt an Euroclear UK & Ireland:

**Euroclear UK & Ireland Membership** (Tel: +44-207-849 0595, [www.euroclear.com](http://www.euroclear.com))

Geldtransaktionen werden über die Konten der Clearing-Teilnehmer in britischen Pfund bei einer der bereits definierten „Payment-Banken“ (Barclays Bank plc., Deutsche Bank AG, The Royal Bank of Scotland plc., HSBC Bank plc., Citibank N.A., London und J.P. Morgan Chase Bank, N.A., London) abgewickelt.

Wie bereits in Eurex Clearing-Rundschreiben 050/09 beschrieben, möchten wir darauf hinweisen, dass in Verbindung mit Clearing und Abwicklung von britischen Basiswerten die britische Stamp Duty Reserve Tax für alle Handelsteilnehmer anfallen kann. Um von der britischen Stamp Duty Reserve Tax befreit zu werden, muss der Eurex-Teilnehmer von den Eurex-Börsen als Zwischenhändler für Optionen gemäß den von den britischen Steuerbehörden genehmigten Vereinbarungen anerkannt werden. Beigefügt erhalten Sie das entsprechende Antragsformular für die Anerkennung als Optionszwischenhändler (Application form for recognition as an options intermediary – Anhang 4), das wir bitten, auszufüllen und an Eurex Clearing zurückzusenden.

Obwohl die Produkteinführung am 18. Januar 2010 erfolgt, ist das Aufsetzen von Teilnehmern in Simulation und Produktion ab sofort möglich.

Frankfurt, 20. November 2009

**Antrag auf Einrichtung/Löschung/Änderung von CCP Settlement Konten**  
**Application for Set up/Deletion/Change of CCP Settlement Accounts**



**I. CBF**

Wertpapier-abwick-lungsstelle Settlement Account Location	Konto Nr. (Zentralkonto) Account No. (Headquarter Account)	Kontoinhaber Account Holder	Geldverrechnungs- stelle Cash Settlement Location <b>Zentralkonto</b> Central Account	Geldkonto Cash account	Kontoinhaber Account Holder	Konto Nr. (Filialkonto) Account (Branch Account No.)	Kontoinhaber Account Holder	Geldverrechnungs- stelle Cash Settlement Location <b>Filialkonto</b> Branch Account	Geldkonto Cash account	Kontoinhaber Account Holder
CBF			RTGS-Konto / -Account (EUR)					RTGS-Konto / -Account (EUR)		
			<b>For Eurex Deutschland only:</b> SNB (Verrechnendes SIC-Konto / SIC- settlement-account) (CHF) 6-Series Account (USD)					<b>For Eurex Deutschland only:</b> SNB (Verrechnendes SIC-Konto / SIC- settlement-account) (CHF) 6-Series Account (USD)		
<b>For Eurex Deutschland and FWB only:</b> Verknüpftes CBF- Creation-Konto* <i>Linked CBF-Creation-Account*</i>			<b>Kontoinhaber Account Holder</b>							
<b>For Eurex Deutschland (ADRs) only:</b>		gross								
<b>Default Processing Method</b>		<input type="checkbox"/> gross <input type="checkbox"/> net								
<b>Euro GC Pooling Default Processing Method</b>		<input type="checkbox"/> gross <input type="checkbox"/> net								
<b>Default Netting Model</b>	<b>Release Method</b>	<b>Cash Deferral</b>	<b>Netting Unit</b>	<b>For Eurex Deutschland only: Derivatives/Equity Separation</b>	<b>For Eurex Bonds/Eurex Repo only: Bonds/Repo Separation</b>					
<input type="checkbox"/> Single Instruction Netting	negative	not applicable	Standard	not applicable	no					
<input type="checkbox"/> Dual Instruction Netting	<input type="checkbox"/> positive <input type="checkbox"/> negative	<input type="checkbox"/> yes <input type="checkbox"/> no	<input type="checkbox"/> Std. <input type="checkbox"/> Std. + Acc.Type <input type="checkbox"/> Std. + Acc.Type + NCM	<input type="checkbox"/> yes <input type="checkbox"/> no	<input type="checkbox"/> yes <input type="checkbox"/> no					
<input type="checkbox"/> Euro GC Pooling Single Instruction Netting	negative	not applicable	Std. + Acc.Type + NCM	not applicable	yes					
<input type="checkbox"/> Euro GC Pooling Dual Instruction Netting	<input type="checkbox"/> positive <input type="checkbox"/> negative	<input type="checkbox"/> yes <input type="checkbox"/> no	Std. + Acc.Type + NCM	not applicable	not applicable					
Unternehmensname des Bruttoliefermanagers/ <i>Company name of gross delivery manager</i>										

\* wird angesprochen im Falle von Kapitalmaßnahmen in Gattungen, welche nicht über CBF abgewickelt werden können - siehe Merkblatt /

\* is applied in case of corporate actions in securities which cannot be settled via CBF - please check Information Memorandum

**Antrag auf Einrichtung/Löschung/Änderung von CCP Settlement Konten**  
**Application for Set up/Deletion/Change of CCP Settlement Accounts**



**II. 6-Series Account (CBF-Creation-Konto CBF Creation Account )**

Wertpapier- abwicklungsstelle Settlement Account Location	Konto Nr. Account No.	Kontoinhaber Account Holder	Geldverrechnungsstelle Cash Settlement Location (RTGS-Konto /-Account (EUR), 6- Series Account/CBF-Creation Account)	Geldkonto Nr. Cash account No.	Währung Currency	Kontoinhaber Account Holder	
6-Series Account (CBF- Creation-Account)					Euro SEK		
<b>Default Processing Method</b>		<input type="checkbox"/> gross <input type="checkbox"/> net					
<b>Default Netting Model</b>	<b>Release Method</b>	<b>Cash Deferral</b>	<b>Netting Unit</b>	<b>For Eurex Deutschland only: Derivatives/Equity Separation</b>	<b>Eurex Bonds/Eurex Repo only: Bonds/Repo Separation</b>		
<input type="checkbox"/> Single Instruction Netting	negative	not applicable	Standard	not applicable	no		
<input type="checkbox"/> Dual Instruction Netting	<input type="checkbox"/> positive <input type="checkbox"/> negative	<input type="checkbox"/> yes <input type="checkbox"/> no	<input type="checkbox"/> Std. <input type="checkbox"/> Std. + Acc.Type <input type="checkbox"/> Std. + Acc.Type + NCM	<input type="checkbox"/> yes <input type="checkbox"/> no	<input type="checkbox"/> yes <input type="checkbox"/> no		
Unternehmensname des Bruttoliefermanagers/ <i>Company name of gross delivery manager</i>							

Optional: Taxpayer Identification Number (TIN) des Kontoinhabers und Clearing Mitglied benötigt für eine Clearing Lizenz für die Abwicklung der Transaktionen an der Eurex Deutschland:  
Optional: Taxpayer Identification Number (TIN) of Account Holder and Clearing Member required for Clearing License for Clearing of Transactions at Eurex Deutschland:

Für die automatische Bearbeitung der TIN für italienische Bonds innerhalb des Brutto-Liefermanagements, geben wir unsere folgende TIN:  
 For automated processing of the TIN within the delivery management for Italian bonds, we advise our following TIN:

TIN des Kontoinhabers:/ *TIN of Account Holder:*

\_\_\_\_\_

TIN des Clearing Mitglieds/ *TIN of Clearing Member:*

\_\_\_\_\_

**Antrag auf Einrichtung/Löschung/Änderung von CCP Settlement Konten**  
**Application for Set up/Deletion/Change of CCP Settlement Accounts**



**III. SIS**

Wertpapier-abwicklungsstelle Settlement Account Location	Konto Account (BP-ID)	Kontoinhaber Account Holder	Geldverrechnungsstelle Cash Settlement Location Konto Account	Geldkonto Nr. Cash account No.	Kontoinhaber Account Holder	
SIS			RTGS-Konto /-Account (EUR) <b>For Eurex Deutschland only: SNB</b> (Verrechnendes SIC-Konto / SIC- settlement-account)			
<b>Default Processing Method</b>		<input type="checkbox"/> gross <input type="checkbox"/> net				
<b>Default Netting Model</b>		<b>Release Method</b>	<b>Cash Deferral</b>	<b>Netting Unit</b>	<b>For Eurex Deutschland only: Derivatives/Equity Separation</b>	<b>For Eurex Bonds/Eurex Repo only: Bonds/Repo Separation</b>
<input type="checkbox"/> Single Instruction Netting		negative	not applicable	Standard	not applicable	no
<input type="checkbox"/> Dual Instruction Netting		<input type="checkbox"/> positive <input type="checkbox"/> negative	<input type="checkbox"/> yes <input type="checkbox"/> no	<input type="checkbox"/> Std. <input type="checkbox"/> Std. + Acc.Type <input type="checkbox"/> Std. + Acc.Type + NCM	<input type="checkbox"/> yes <input type="checkbox"/> no	<input type="checkbox"/> yes <input type="checkbox"/> no
Unternehmensname des Bruttoliefermanagers/ <i>Company name of gross delivery manager</i>						

**IV. Euroclear**

Wertpapier-abwicklungsstelle Settlement Account Location	Konto Nr. Account No.	Kontoinhaber Account Holder	Geldverrechnungsstelle Cash Settlement Location Konto / Account (RTGS-Konto /-Account (EUR), Euroclear)	Geldkonto Nr. Cash account No.	Kontoinhaber Account Holder	
Euroclear						
<b>Default Processing Method</b>		<input type="checkbox"/> gross <input type="checkbox"/> net				
<b>Default Netting Model</b>		<b>Release Method</b>	<b>Cash Deferral</b>	<b>Netting Unit</b>	<b>For Eurex Bonds/Eurex Repo only: Bonds/ Repo Separation</b>	
<input type="checkbox"/> Single Instruction Netting		negative	not applicable	Standard	no	
<input type="checkbox"/> Dual Instruction Netting		<input type="checkbox"/> positive <input type="checkbox"/> negative	<input type="checkbox"/> yes <input type="checkbox"/> no	<input type="checkbox"/> Std. <input type="checkbox"/> Std. + Acc.Type <input type="checkbox"/> Std. + Acc.Type + NCM	<input type="checkbox"/> yes <input type="checkbox"/> no	
Unternehmensname des Bruttoliefermanagers/ <i>Company name of gross delivery manager</i>						

**Antrag auf Einrichtung/Löschung/Änderung von CCP Settlement Konten**  
**Application for Set up/Deletion/Change of CCP Settlement Accounts**



**V. CBL**

Wertpapier- abwicklungsstelle Settlement Account Location	Konto Nr. Account No.	Kontoinhaber Account Holder	Geldverrechnungsstelle Cash Settlement Location Konto / Account (CBL, RTGS-Konto /-Account (EUR))	Geldkonto Nr. Cash account No.	Kontoinhaber Account Holder
CBL					
<b>Default Processing Method</b>			<input type="checkbox"/> gross <input type="checkbox"/> net		
<b>Euro GC Pooling Default Processing Method</b>			<input type="checkbox"/> gross <input type="checkbox"/> net		
<b>Default Netting Model</b>		<b>Release Method</b>	<b>Cash Deferral</b>	<b>Netting Unit</b>	<b>For Eurex Bonds/Eurex Repo only: Bonds/ Repo Separation</b>
<input type="checkbox"/> Single Instruction Netting		negative	not applicable	Standard	no
<input type="checkbox"/> Dual Instruction Netting		<input type="checkbox"/> positive <input type="checkbox"/> negative	<input type="checkbox"/> yes <input type="checkbox"/> no	<input type="checkbox"/> Std. <input type="checkbox"/> Std. + Acc.Type <input type="checkbox"/> Std. + Acc.Type + NCM	<input type="checkbox"/> yes <input type="checkbox"/> no
<input type="checkbox"/> Euro GC Pooling Single Instruction Netting		negative	not applicable	Standard + Acc.Type + NCM	yes
<input type="checkbox"/> Euro GC Pooling Dual Instruction Netting		<input type="checkbox"/> positive <input type="checkbox"/> negative	<input type="checkbox"/> yes <input type="checkbox"/> no	Std. + Acc.Type + NCM	not applicable
Unternehmensname des Bruttoliefermanagers/Company name of gross delivery manager					

**Antrag auf Einrichtung/Löschung/Änderung von CCP Settlement Konten**  
**Application for Set up/Deletion/Change of CCP Settlement Accounts**



**VI. EUI (Euroclear UK & Ireland)**

Wertpapierabwicklungsstelle Settlement Account Location	Konto Nr. Account No (EUI Default Member Account ID)	Kontoinhaber (EUI ID und Unternehmensname des Abwicklungs- teilnehmers) Account Holder (EUI Settlement Participant ID and Company Name)	Geldverrechnungsstelle Cash Settlement Location Barclays Bank plc, Citibank N.A., Deutsche Bank London Branch, HSBC Bank plc, The Royal Bank of Scotland plc)	Sort Code + Geldkonto Nr. Cash account No.	Währung Currency	Kontoinhaber Account Holder	EUI Clearing Member ID EUI Clearing Member  (CM Undertaking/Sponsored CM Undertaking)
EUI					GBP		
<b>Default Processing Method</b>		gross					
<b>Default Netting Model</b>		<b>Release Method</b>		<b>Cash Deferral</b>	<b>Netting Unit</b>	<b>Contract type separation</b>	<b>Origin type separation</b>
Dual Instruction Netting		negative		no	Standard	Yes	Yes
Unternehmensname des Bruttoliefermanagers/Company name of gross delivery manager							

20. November 2009

\* Datum

\* Ort

Firmenstempel und Unterschrift des Clearing Mitglieds / (Name in Druckbuchstaben)  
 Company Stamp and authorized Signature of Clearing Member / (Name in block letters)

**Application for Set-up/Deletion/Change of Clearer  
Cash Accounts and Pledged Securities**



Eurex Clearing AG  
Member Services & Admission  
60485 Frankfurt/Main  
Germany

Fax: +49-(0)69-2 11-1 16 41

- Set up effective from \_\_\_\_\_  
DD M M YY
- Deletion effective \_\_\_\_\_  
(after close of business) DD M MYY
- Change effective from \_\_\_\_\_  
(after close of business) DD M M YY

BIC-Code of Clearingmembers

**Applicant**

\* Company Name of Applicant \_\_\_\_\_

**Address**

\* Street No \* Address 1 \_\_\_\_\_

\* Zip Code \* City \_\_\_\_\_

\* Country \_\_\_\_\_

**Contact person**

\* First Name \_\_\_\_\_

\* Last Name \_\_\_\_\_

\* Phone \_\_\_\_\_ Fax \_\_\_\_\_

\* E-mail \_\_\_\_\_

Clearing Member ID	Clearing Member ID
<input type="text"/>	<input type="text"/>

**1. As a Clearer we herewith request the following set-up/change/deletion of Clearer cash accounts:**

**1.1 Cash Account for Margin**

For the daily settlement of margins pursuant to Chapter 1 paragraph 2.2 section 4 c) of the Clearing Conditions of Eurex Clearing AG:

Euro (EUR)

RTGS-Account	
Name of Account Holder	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	

or

Swiss Francs (CHF)

SNB-/SIC Account	
Account Holder	
BIC-Code of Account Holder	

# Application for Set-up/Deletion/Change of Clearer Cash Accounts and Pledged Securities



## 1.2 Buy-in Cash Account

For the settlement of cash difference resulting from the Buy-in process (one account has to be specified per cash differences currency):

Euro (EUR)

RTGS-Account / euroSIC	
Name of Account Holder	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	

Or optional for Eurex Repo and/or Eurex Bonds Clearer only:

6-Series Account, CBL-Account or Euroclear Account	
Name of Account Holder	

Swiss Francs (CHF) – information obligatory for Clearing Members holding a Clearing License for clearing transactions concluded at Eurex Deutschland and Eurex Zürich:

SNB-/SIC-Account	
Name of Account Holder	
BIC-Code of Account Holder	

British Pound (GBP) - information\* obligatory for Clearing Members holding a Clearing License for clearing transactions concluded at Eurex Deutschland and Eurex Zürich:

Name of Payment Bank	
Account No. at the Payment Bank	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	
Sort Code of Payment Bank	

\* For Clearing Members holding a Clearing License for clearing transactions concluded at Eurex Deutschland and Eurex Zürich which trade products settled in GBP. Otherwise, the form "Restriction in Admission to Derivatives Trading" will have to be submitted. Please note that the restriction in admission is only possible for Direct-Clearing-Members at the moment.

US-Dollar (USD)\*\* information obligatory for Clearing Members holding a Clearing License for clearing transactions concluded at Eurex Deutschland and Eurex Zürich which trader ADRs and ISE (International Securities Exchange):

6-Series Account	
Name of Account Holder	

\*\* For Clearing Members holding a Clearing License for clearing transactions concluded at Eurex Deutschland and Eurex Zürich which trade ADRs and ISE (International Securities Exchange) settled in USD. Otherwise, the form "Restriction in Admission to Derivatives Trading" will have to be submitted. Please note that the restriction in admission is only possible for Direct-Clearing-Members at the moment.

**1.3 Eurex Core Cash Account**

**Information required only for Clearing Members holding a Clearing License for clearing transactions concluded at Eurex Deutschland and Eurex Zürich (The accounts mentioned under 1.1 should not differ from the following accounts mentioned under 1.3):**

For the regulation of transactions in "Cash-Settled" Eurex products and US-ISE options per currency:

Euro (EUR)

RTGS-Account / euroSIC	
Name of Account Holder	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	

Swiss Francs (CHF)

SNB-/SIC-Account	
Name of Account Holder	

British Pound (GBP)\*

Name of Payment Bank	
Account No. of Payment Bank	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	
Sort Code of Payment Bank	

\* For Clearing Members holding a Clearing License for clearing transactions concluded at Eurex Deutschland and Eurex Zürich which trade products settled in GBP. Otherwise, the form "Restriction in Admission to Derivatives Trading" will have to be submitted. Please note that the restriction in admission is only possible for Direct-Clearing-Members at the moment.

US-Dollar (USD)\*\*

Name of Payment Bank	
Account No. of Payment Bank	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	

\*\* For Clearing Members holding a Clearing License for clearing transactions concluded at Eurex Deutschland, Eurex Zürich and ISE (International Securities Exchange) which trade products settled in USD. Otherwise, the form "Restriction in Admission to Derivatives Trading" will have to be submitted. Please note that the restriction in admission is only possible for Direct-Clearing-Members at the moment.

# Application for Set-up/Deletion/Change of Clearer Cash Accounts and Pledged Securities



## 1.4 Cash Account for Intraday Margin Calls in US-Dollar (USD) / British Pound (GBP)

The USD/GBP Account details mentioned in 1.3 will be used for direct debiting. The same applies for payment of Margin deposits which result from transfers to cover Margin Requests.

## 1.5 Cash Fee Account

For direct debiting of CCP transaction and service fees, Eurex and ISE (International Securities Exchange) transaction fees as well as for technical and cash default payments.

For CCP transactions of Swedish Crowns (SEK), Japanese Yen (YEN), Canadian Dollars (CAD) and Australian Dollars (AUD), please choose one of the following currencies for settlement of the transaction fees (mandatory).

- Euro (EUR)   
  Swiss Francs (CHF)   
  British Pound (GBP)   
  US-Dollar (USD)

Furthermore you have the opportunity to settle CCP Transactions of GBP and USD via the above selected Currency (optional).\*\*\*

- We would like to settle our CCP Transactions of GBP and USD via the above selected Currency.

- Euro (EUR)

RTGS-Account	
Name of Account Holder	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	

- Swiss Francs (CHF)

Please provide this account by submitting the form "Eurex Clearing AG - Debit Authorisation Transaction Fees, CCP Transactions and Service Fees, and Technical and Cash Default Payments in CHF" which you can find under the following link [http://www.eurexchange.com/documents/forms/clearing\\_derivatives/single/application\\_en.html](http://www.eurexchange.com/documents/forms/clearing_derivatives/single/application_en.html) .

- British Pound (GBP)

Name of Payment Bank	
Account No. of Payment Bank	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	
Sort Code of Payment Bank	

- US-Dollar (USD)

Name of Payment Bank	
Account No. of Payment Bank	
BIC-Code of Account Holder	
SWIFT-Address (if other than BIC)	

\*\*\*applicable for all Markets

**Application for Set-up/Deletion/Change of Clearer  
Cash Accounts and Pledged Securities**



**2. As a Clearer we herewith request the following setup/change/deletion of the pledged Securities account:**

**2.1 Clearstream Banking AG**

**a) Cascade**

Main Account	Pledged Sec. Account (Margin)	Pledged Sec. Account (Clearing Fonds)	Pledged Sec. Account (Company Capital)
0 0 0	5 0 0	5 0 1	5 8 0

and / or

**b) Creation**

Main Account	Pledged Sec. Account (Margin)	Pledged Sec. Account (Clearing Fonds)	Pledged Sec. Account (Company Capital)
6	6	6	6

and / or

**2.2 SIS**

Main Account	Pledged Sec. Account

20 November 2009

\* Date

\* Place

Company stamp and authorized signature (name in block letters)



Euroclear UK & Ireland



## Static Data Form – Eurex CCP Service<sup>1</sup>

### Who should use this form?

Eurex trading members which:

- § are joining the CCP service for the first time, or
- § are amending their set up in the CCP for Equities service, or
- § are withdrawing from the CCP for Equities service.

**One form should be completed for each EUREX Member ID.**

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**Please indicate whether the information provided on this form is to be used to set-up data in Test or Production. Separate forms are required for Test and Production:**

Test

OR

Production

**Member proposed**

**Effective date for set up<sup>2</sup>**

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**Please select one of the following:**

**New Member**

**Amendment to Details**

**Delete Member**

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### **Exchange Trading Member Details**

Company name:

Eurex Trading ID (5 digit code)<sup>3</sup>:

Address of Head Office /

Business address:

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<sup>1</sup> If you have any questions about how to complete this form, please contact Euroclear UK & Ireland under [client\\_service\\_london@euroclear.com](mailto:client_service_london@euroclear.com) (phone +44 (0)845 9645 648) or [uk-membership@euroclear.com](mailto:uk-membership@euroclear.com) (+44 (0)20 7849 0998)

<sup>2</sup> Please provide the date that you wish to be set up whether in Test or Production. Eurex will confirm your effective date or may indicate that a later effective date is required.

<sup>3</sup> This is the unique ID assigned to an Eurex Member for use on the Eurex trading platform. Separate forms must be completed for each Eurex Trading ID that the firm has.

**General Information – Arrangements with Eurex Clearing AG (ECAG)**

All Exchange trading member firms who participate in the CCP for Equities service must establish a relationship with EUREX Clearing AG (ECAG). Direct Clearing Members (DCMs) are entitled to clear their own trades and the trades of their own subsidiaries. Non-clearing Members (NCMs) must establish this relationship via a General Clearing Member (GCM). For further information on GCMs, DCMs and NCMs, please see the Rules of the Exchange. Please indicate your status with ECAG below.

NCM:  DCM:  GCM:

**Clearing Arrangements**

Please complete your clearing arrangements in the table below:

Eurex Trading ID / Settlement Firm ID <sup>4</sup>	Dealing Capacity (P / A) <sup>5</sup>	House or Client (H / C) <sup>6</sup>	ECAG Clearing Member Code <sup>7</sup>				CREST Clearing Member ID <sup>8</sup>				
<input type="text"/>	<b>P</b>	<b>H</b>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<b>8</b>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>
<input type="text"/>	<b>A</b>	<b>C</b>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<b>8</b>	<input type="text"/>	<input type="text"/>	<input type="text"/>	<input type="text"/>

Clearing Member Company Name:

Clearing Member Contact Name:

Clearing Member Address:

Clearing Member Phone Number:

<sup>4</sup> Please supply your Trading ID.  
<sup>5</sup> The dealing capacity will be as indicated by member firms in their trading activity on Eurex. "P" is for principal trades and "A" is for agency trades reported by member firms to the Exchange.  
<sup>6</sup> The House or Client indicator will be "House" where a trade is being cleared on a Member's own behalf and "Client" where a trade is being cleared on behalf of others. Eurex Clearing AG will apply a standard mapping as shown above.  
<sup>7</sup> This is the Clearing Member ID assigned by Eurex. Exchange members who clear their own business must enter their own ECAG Clearing Member ID. NCMs must enter the ECAG Clearing Member ID of their GCM.  
<sup>8</sup> This is the CREST Participant ID assigned to the Clearing Member in CREST. This will begin with "8" and end in either "H" or "C". Note that "House" and "Client" business can be cleared through the same CREST clearing member.

**Settlement Arrangements**

All Exchange trading member firms should complete details of their settlement arrangements in the table below. Firms settling their own business should enter their own contact details. Exchange members who do not settle their own business should enter the contact details of their settlement party or agent.

Eurex Member ID / Settlement Firm ID <sup>9</sup>	Dealing Capacity (P / A)	CREST Settlement Participant ID <sup>10</sup>	CREST Default Member Account ID <sup>11</sup>
	<b>P</b>		
	<b>A</b>		

Settlement Party Company Name:

Settlement Party Contact:

Settlement Party Address:

Settlement Agent Telephone Number:

**Member Contact relevant to the settlement arrangements**

Name	Position	Phone No
<input style="width: 100%; height: 20px;" type="text"/>	<input style="width: 100%; height: 20px;" type="text"/>	<input style="width: 100%; height: 20px;" type="text"/>

**Transaction Reversal**

Please provide contact details for two individuals who, in the event that it is necessary, will be able to authorise the removal of outstanding orders or block access to the CCP for Equities services.

	Name	Position	Phone No
<b>Order Removal</b>	<input style="width: 100%; height: 20px;" type="text"/>	<input style="width: 100%; height: 20px;" type="text"/>	<input style="width: 100%; height: 20px;" type="text"/>

<sup>9</sup> Please supply your Eurex Trading ID.

<sup>10</sup> This is the CREST Participant ID assigned to the Settlement Party.

<sup>11</sup> This is the CREST Member Account the settlement party will use to settle Eurex transactions. A CREST Default Member Account form does not need to be completed for the Eurex service.

<b>Order Removal</b>			
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**Signatory**

We declare that the information is complete and correct and we undertake to notify EUI immediately of any changes in the information provided in this form that occur after the date of submission of the form.

Staff Name

Signature: \_\_\_\_\_

Signed by:   
(Block Capitals)

Position:

Contact Number:

Date:



Attachment 4 to Eurex Clearing circular 068/09

**“Options Intermediary Application Form”**

To: Eurex Deutschland / Eurex Zürich

Name of member \_\_\_\_\_

Member ID \_\_\_\_\_

**We hereby apply, in accordance with sections 80A and 88A of the UK Finance Act 1986 (as amended), for recognition as an Options Intermediary. We have reviewed our business activities and confirm that we:**

- (a) carry on a bona fide business of dealing in EUREX equity options; and**
- (b) do not carry on an excluded business, as defined in the Finance Act 1986.**

Signed: \_\_\_\_\_  
(authorised signatory)

Name \_\_\_\_\_

Position \_\_\_\_\_

Date \_\_\_\_\_

CREST Participant code ID (Code for Settlement Purposes): \_\_\_\_\_

Name of GCM \_\_\_\_\_  
(if applicable)

Contact at GCM \_\_\_\_\_

Signed: GCM \_\_\_\_\_  
.....

A member with a UK presence should complete **both** the following addresses –

**UK Address** \_\_\_\_\_  
\_\_\_\_\_

Telephone No: \_\_\_\_\_

**Registered Address** \_\_\_\_\_  
(if different from the above)

\_\_\_\_\_

Telephone No: \_\_\_\_\_



Attachment 4 to Eurex Clearing circular 068/09

**Please note: A member without a UK presence *must* however provide a UK address at which records can be inspected upon any enquiry from HM Revenue & Customs.**

Name \_\_\_\_\_

Address \_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

Contact: \_\_\_\_\_

Telephone No \_\_\_\_\_

Facsimile No \_\_\_\_\_

E-mail Address \_\_\_\_\_

.....

Name of Member \_\_\_\_\_

**hereby nominates the above named as its agent for the purpose of providing access to records of trading activity to HM Revenue & Customs, as required to qualify for status of options intermediary.**

Signed: .....  
(authorised signatory)

Name .....

.....

Name of affiliate/GCM \_\_\_\_\_

**hereby agree to act as agent for**

Name of Member \_\_\_\_\_

**the purpose of providing access to records of trading activity to HM Revenue & Customs, as required under stamp duty legislation.**

Signed: .....  
(authorised signatory)

Name .....



### 1. Account Set Up for CCP; Default Settlement Account per Settlement Currency (Mandatory)

Account Type (A, P) <sup>1</sup>	For SIS + CBF: Settlement Account / for Crest: Crest Settlement Participant ID <sup>2</sup>	Settlement Account Location (for EUR and CHF -> SIS or CBF)	Settlement Currency	Equity / Bonds	Euroclear UK only		
					House / Client <sup>3</sup>	CREST Clearing Member ID (CM Undertaking) <sup>4</sup>	CREST Default Member Account ID <sup>5</sup>
A	-----	<b>CBF 6-series</b> (CBL)	<b>EUR</b>	<b>Equities</b>			
P	-----	<b>CBF 6-series</b> (CBL)	<b>EUR</b>	<b>Equities</b>			
A	-----	<b>CBF 6-series</b> (CBL)	<b>EUR</b>	<b>Ital. Bonds</b>			
P	-----	<b>CBF 6-series</b> (CBL)	<b>EUR</b>	<b>Ital. Bonds</b>			
A	-----	Euroclear UK & Ireland	<b>GBP</b>	<b>Equities</b>	<b>C</b>	-----	-----
P	-----	Euroclear UK & Ireland	<b>GBP</b>	<b>Equities</b>	<b>H</b>	-----	-----
A	-----	---	<b>EUR</b>	<b>Equities</b>			
P	-----	---	<b>EUR</b>	<b>Equities</b>			
A	-----	---	<b>EUR</b>	<b>Bonds</b>			
P	-----	---	<b>EUR</b>	<b>Bonds</b>			
A	-----	---	<b>CHF</b>	<b>Equities</b>			
P	-----	---	<b>CHF</b>	<b>Equities</b>			
A	-----	---	<b>CHF</b>	<b>Bonds</b>			
P	-----	---	<b>CHF</b>	<b>Bonds</b>			
A	-----	<b>CBF</b>	<b>USD</b>	<b>Equities</b>			
P	-----	<b>CBF</b>	<b>USD</b>	<b>Equities</b>			

1 „P“ for principal, „A“ for Agency“, will be as indicated by member firms in their trading activity on Eurex

2 This is the Euroclear UK & Ireland Participant ID assigned to the Settlement Party

3 “House” for trades being cleared on a member’s own behalf and “Client” for trades being cleared on behalf of others. Eurex Clearing AG applies a standard mapping (shown above).

4 This is the Euroclear UK & Ireland Participant ID assigned to the Clearing Member in Crest

5 This is the Euroclear UK & Ireland Participant ID Member Account the settlement party will use to settle Eurex transactions. A Crest Default Member Account form is not needed for this service.