

Eurex Clearing AG  
 Group Client Key Account Management Clearing  
 60485 Frankfurt am Main

**Applicant**

\*Name of the Applying Clearing Member  
 \_\_\_\_\_

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

Address 2 \_\_\_\_\_

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

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

**Contact person**

\*First name / Last name  
 \_\_\_\_\_

\*Telephone \_\_\_\_\_ \*Fax \_\_\_\_\_

Set up effective from

\_\_\_\_\_  
 DD M M YY

Deletion effective from

\_\_\_\_\_  
 DD MM YY after close of business

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

Change effective from

\_\_\_\_\_  
 DD MM YY after close of business

\*Eurex Clearing Member ID

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OTC Central Coordinator (CC):

Main contact for all OTC IRS related topics and responsible for in-house distribution of all OTC IRS Clearing relevant information. Please nominate a person, who accepts such publication for the period of time he/she is carrying out the function as CC for the users of your company.

**Name of Central Coordinator**

Phone:

Fax:

\_\_\_\_\_

\_\_\_\_\_ Email: \_\_\_\_\_

\*In case no "ISDA Definition Receiver" is mentioned under "Additional Contacts", the CC will receive the ISDA Definitions.

**Name of deputy Central Coordinator (optional)**

Phone:

Fax:

\_\_\_\_\_

\_\_\_\_\_ Email: \_\_\_\_\_

**Name of Compliance Contact**

Phone:

Fax:

\_\_\_\_\_

\_\_\_\_\_ Email: \_\_\_\_\_

**Additional Contacts (optional)**

1. Name of contact

Phone:

Fax:

Role:

Email:

2. Name of contact

Phone:

Fax:

Role:

Email:

Please note: The member is responsible for the given contacts and is in charge to notify Eurex Clearing of any changes. Further contacts can be added and/or maintained via the member section at <https://member.eurexclearing.com> > contacts > clearing contacts.

**1.1) Approved Trade Source (ATS) ID:**

	Our Approved Trade Source ID:	Optional second Approved Trade Source ID:
<b>MarkitWire:</b>	(e.g. Executing Broker ID)	(z. B. Clearing Broker ID)

Bloomberg:

If you **do not want to use** the LEI as an identifier on Tradeweb, please enter it in the following field:

Tradeweb

**1.2) Auto Rejection of Trades with unknown Markitwire ID/LEI**

We hereby apply for Auto-rejection of trades with unknown IDs (in this case unknown clients will not be booked into the Default A-Account

Unless we communicate otherwise, we agree with the publication of our approved trade source ID in the member section or on an entirely public area of the Eurex Clearing websites.

**2) Products and selection of currencies:**

**2.1) Products**

Pursuant to the clearing conditions please select the following products:

Fixed / Float IRS & Single Currency Tenor Basis Swap, Overnight Index Swap (OIS), Forward Rate Agreement (FRA)

Zero Coupon Inflation Swap (ZCIS) with the underlying indices HICPxT (Eurozone index - € EUR) and FRCPIx (French Index - € EUR)

Zero Coupon Inflation Swap (ZCIS) with the underlying indices UK-RPI (UK index - £ GBP)

## 2.2) Currencies

Pursuant to the clearing conditions please select the following product currencies:

EUR    CHF    USD    GBP    JPY    NOK    SEK    DKK    PLN

## 3) Accounts

With admission the CM will get assigned the following accounts: A1 und P. The accounts A2-A9 are optional. For the request of these accounts, please refer to the form "Request for additional A-accounts".

Furthermore Flexible Accounts are possible to be set up for Clearing Members.

### 3.1) Specific Structure

Basic DC* ATS ID	A-Account

\*Please note: Only for Basic DCs without Member ID

### 3.2) Default (for all client trades for which no individual rule has been setup under 1.)

Default A-Account:

(If no value is given, A1-account is used per default.)

### 3.3) Flexible Accounts

The Flexible Account Structure allows setting up an unlimited number of position accounts. The Flexible Account Structure will be available to all segregation models offered by Eurex Clearing, e.g. both for omnibus segregated accounts and individually segregated accounts.

Yes

No (= default setup)

## 4) Netting Parameters and Eligible Netting Strings\*\*

Both are applicable for Netting and Accumulation

\*\*Please only maintain the Netting Parameter and Netting Level for A2-A9, if you also hand in the document "request for additional a-accounts", i.e. are requesting additional a-account besides the standard accounts A1 and PP.

Please also note that Netting Parameter and Netting Level of the Flexible Accounts can be maintained on the Flex Account Upload Sheet.

**4.1) Netting Parameters - Set per Account (per CM, DC and A1-A9, PP)**

O = The Default setting. Eligible trades marked with the same Netting String will be netted together.

Y = Eligible trades marked with the same Netting String will be netted together.

Also, eligible trades without Netting String will be netted together.

N = No netting will be performed on this account.

A1	A2	A3	A4	A5	A6	A7	A8	A9	PP

**4.2) Netting Level - Set per Account (per CM, DC and A1-A9, PP)**

**1 - Basic Netting:** Swaps with future matching terms are eligible for netting (only notional of trades may differ) - Default Setting

**2 - Fee Netting:** Swaps with future matching terms are eligible for netting (only notional of trades may differ) and may have fees

**3 -Rate Blending:** Swaps with future matching terms are eligible for netting and may have different fees and fixed rates  
Allows for nettingswaps having different fixed rates.  
Two/several swaps get netted at their floating side in order to form a new floating side.

A1	A2	A3	A4	A5	A6	A7	A8	A9	PP

**Exclude Netting Fees (If Level 3 selected)**

If Netting Level 3 (Rate Blending) selected, the Clearing Member can decide to exclude trades with fees during the netting run (Y for Yes = exclude Fee from Netting Level 3; N or empty for No = do not exclude fee from Netting Level 3). Configuration can be done via the EurexOTC Clear GUI as well.

A1	A2	A3	A4	A5	A6	A7	A8	A9	PP

**4.3) Netting Strings - Set per Member (CM, DC)**

Eligible Netting Strings are a list of alphanumeric strings. Only these pre-defined Eligible Netting Strings can be assigned as Netting Strings on trade level for a particular member (please us a blank page for more Netting Strings). The Netting Strings must be comma separated. Spaces should not be added. Maximum 200 characters are allowed. The list is applicable per Member ID.

Netting Strings

\*Netting Parameters and Eligible Netting Strings can be subsequently changed in the EureOTC Clear GUI.



9) Selection of Pricing Model\*:

Standard Pricing Model

**optional (in addition to the Standard Pricing Model)**

Rebate Scheme for IRS; FRA; OIS	Gold Pack	Silver Pack	Bronze Pack
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Rebate Scheme for ZCIS	Gold Pack	Silver Pack
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Rebate Scheme for FRA	FRA Pack
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\*Date

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\*Place

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\*Company stamp and authorised  
signature (Name in printed characters)