

**EurexOTC Clear Interest Rate Derivative Static Data
Form for Disclosed Client with System Access/
Basic Disclosed Client with Reports**



Eurex Clearing AG
Member Services & Admission
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Applicant

* Name of the Applying Disclosed Client with System Access/Basic Disclosed Client with Reports _____

* Address 1 _____ * Street No _____

* Address 2 _____

* Zip Code _____ * City _____

* Country _____

* VAT Identification Number (EU-countries only) _____

Contact person

* First name / Last name _____

* Telephone _____ * Fax _____

* E-mail _____

Set up effective from _____
DD M M YY

Deletion effective from _____
DD M M YY after close of business

Change effective from _____
DD M M YY after close of business

* Eurex Member ID

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: _____

Email: _____

Role: _____

2. Name of contact

Phone: _____ Fax: _____

Email: _____

Role:

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.

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1) Approved Trade Source ID:

MarkitWire	<input type="checkbox"/>	Our Approved Trade Source ID: <input type="text"/> (e.g. Executing Broker ID)	Optional second Approved Trade Source ID: <input type="text"/> (e.g. Clearing Broker ID)
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Bloomberg	<input type="checkbox"/>	<input type="text"/>
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If you **do not want to use** the LEI as an identifier on Tradeweb, please enter it in the following field:

Tradeweb	<input type="checkbox"/>	<input type="text"/>
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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) Selection of products and 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

3.1) Flexible Account Structure

- Yes No

If yes, the Clearing Member is responsible to provide the template "Upload Sheets Flex Account.xls", which is available on the Eurex Clearing Website: <http://www.eurexclearing.com/clearing-de/risikomanagement/client-asset-protection/dokumentation>

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3.2) Accounts

For the request of "Additional A-Accounts", please refer to the form "Request for additional A-accounts".
Default account in which positions shall be booked (and if no account is specified during affirmation in the
Approved Trade Source or take-up process): (P = default setup)

With admission the following account will be assigned to the DC w System Access/DC w Reports: A1 and P
The following accounts are optional: A2-A9

4) Netting Parameters and Eligible Netting Strings*

Both are applicable for Netting and Accumulation

4.1 Netting Parameters - Set per Account (per CM, DC w System Access/DC w Reports 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

*DCs w System Access/DC w Reports with Flexible Accounts can maintain Netting Parameters on the Flexible
Account Sheet. Please only maintain the Netting Parameter for A2-A9, if you also hand in the document "request
for additional a-accounts", i.e. requesting additional a-account besides the standard accounts A1 and PP.

4.2 Netting Level - Set per Account (per CM, DC w System Access/DC w Reports and A1-A9, PP)

- 1 - Basic Netting:** The swaps' terms have to match (except for the notional and direction) to be eligible for netting
This is the Default Setting.
- 2 - Fee Netting:** Allowance of unsettled fee schedules being attached to the trades.
Matching fee payments can also be offset.
- 3 - Rate Blending:** Netting of plain swaps or FRAs at their coinciding floating legs
The new adapted fixed leg will be formed by blending the individual fixed rates of the initial swaps.

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 w System Access/DC w Reports)

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.

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5) Access to the Eurex Clearing System:

We apply for the optional access to the Clearing System via:

a) EurexOTC Clear GUI Yes No (= default setup)
(in order to perform PTEs
GUI access is required)

and/ or

b) FpML - Interface Yes No (= default setup)

Messaging of interim PTE status:

Request to get interim PTE status Broadcast via the FpML Interface.

Yes No (= default setup)

As DC w System Access with optional access to the EurexOTC Clear GUI or FpML-Interface we provide the following binding statement with respect to the back office:

We have appropriate technical equipment (back-office facilities) to ensure the orderly recording, booking and supervision of all transactions as well as the provision of margin and the calculation of margin requirements pursuant to the minimum requirements of Eurex Clearing AG (clearing obligations).

6) Switch off 4-eye-principle for the Optional Netting Functionality (if access to EurexOTC Clear GUI is requested):

By ticking the box all users of this member can request the netting without approval of another user of this member:

Yes No (= default setup)

7) Selection of Pricing Model*:

*Please refer to the Price List of Eurex Clearing AG for further details.

Standard Pricing Model

High Turnover Pricing

8) Automatic activation for future products and currencies

We hereby confirm that we would like to be activated for all future products and currencies which are supported by our Clearing Member (CM) automatically.

Date Place Company stamp and signature (Name in Capitals) DC w System Access/DC w Reports

Date Place Company stamp and signature (Name in Capitals) Clearing Member