

	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) Approved Trade Source (ATS) ID:

Eurex Clearing allows trade registration for IRS products via following Approved Trade Sources (ATS) as follows: Bloomberg, Tradeweb and MarkitWire. The parties of the IRS transactions received from Bloomberg and Tradeweb will be identified by their unique Global Legal Entity Identifier (LEI), which has been entered in the Member Section under the following path <https://member.eurexclearing.com/irj/portal> > User administration > Legal Entity Identifier.

If you want to use an External ID for the trade parties identification from Tradeweb, please add the ID below.

Our Approved Trade Source ID: Name of the Clearing Member:

MarkitWire:

Bloomberg:

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

Tradeweb:

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. To request further setups, please contact otcrelease@eurexclearing.com

2.1) Setup of Flexible Account Structure

For an Authorized Manager (Fund Manager) or a DC w System Access/Basic DC w Reports in general an unlimited number of accounts (funds), which are individually segregated, can be setup. The Clearing Member is responsible to provide the setup of the accounts (funds) via the template "Upload Sheets Flex Account.xls", which is available on Eurex Clearing Website (<http://www.eurexclearing.com/clearing-en/>) under the path: Resources > Admission requirements > Segregation Set up > Upload Sheet Flex Accounts. A description of the required fields is available in the template.

Please note:

- If a CM opts for cash collateral only, CSD columns remain empty.
- In simulation, the number of DC w System Access/Basic DC w Reports with flex. account is limited to two per CM
- In simulation, the number of funds is limited to 20

2.2) Request for Additional A-Accounts (A2-A9)

- not applicable for DCs w System Access/Basic DC w Reports with Flex. Account Structure

Yes No (= default setup, encompasses only an A1 and a PP account)

Default Account: In case no default account is selected, the PP account will be used.

2.3) Suspense Account

The suspense account is used for the initial clearing of a client bunched order (circular 013/2019) Account can be flagged as suspense accounts with a new request about the Company Admission tool in the Member Section. **(Unfortunately, there is a transition period currently. During this time, please contact your Key Account Manager for setup a new suspense account.)**

3) Products and selection of currencies:

3.1) 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)

3.2) Currencies

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

EUR CHF USD GBP JPY NOK SEK DKK PLN

4.1) Netting Parameters and Eligible Netting Strings*

Both are applicable for Netting and Accumulation

5.1) Netting Parameters - Set per Account (per CM, DC w System Access/Basic 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

4.2) Netting Level - Set per Account (per CM, DC w System Access/Basic DC w Reports 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 w System Access/Basic 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.

5) Classification of Variation Margin (set per account: PP, A1):

*STM Classification is needed for LSOC admission.

6) Optional Information for Simulation

IRS Middle- and/ or Back Office Vendor

IRS Front Office Vendor

Used Internet Broxser (e.g. Internet Explorer 8.0)

*Date

*Place

*Company stamp and signature