

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

Email: [otcrelease@eurexclearing.com](mailto:otcrelease@eurexclearing.com)

**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

Change effective from

\_\_\_\_\_

DD MM YY after close of business

\_\_\_\_\_

\*E-mail

\*Eurex Clearing 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: \_\_\_\_\_

Please note: The member is responsible for the given contacts and has to notify Eurex Clearing of any changes.

**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) Approved TradeSource (ATS) ID:**

Eurex Clearing allows trade registration for IRS products via following Approved Trade Sources (ATS) as follows: MarkitWire, Bloomberg and Tradeweb. 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 (LEI).

Our Approved Trade Source ID:

**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](mailto:otcrelease@eurexclearing.com)

**1.1) 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

for CB1      Yes                      No (=default setup, encompasses only an A1 and a PP account

**2) Account Structure**

**2.1) Request for Additional A-Accounts (A2-A9)**

If yes, structure of additional A-Accounts (A2-A9) for specific mapping of Basic Disclosed Clients without Member ID to CM.

Basic DC* ATS ID	A-Account

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

Default (for all client trades for which no individual rule has been setup under 2.1 Specific Structure)

Default A-Account:

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

## 2.2) Flexible Account Structure

The Flexible Account Structure allows setting up an unlimited number of position accounts. The Flexible Account Structure is available to all segregation models offered by Eurex Clearing.

After the initial setup, all changes regarding this topic can be done in our Company Admission tool about the Member Section.

## 2.3) Suspense Account

The suspense account is used for the initial clearing of a client bunched order (circular 013/2019). Accounts can be flagged as suspense accounts with a new request about the Company Admission tool in the Member Section. **(Unfortunately, there is currently a transition period. 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) 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 w System Access 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.

Eurex Member ID	A1	A2	A3	A4	A5	A6	A7	A8	A9	PP

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

Eurex Member ID	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

**5.3) Netting Strings - Set per Member (CM, DC w System Access)**

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.

Eurex Member ID	Netting Strings
Eurex Member ID	Netting Strings
Eurex Member ID	Netting Strings

### 5) Portfolio Compression

We hereby apply for portfolio compression.

TriOptima

Capitalab

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

\*STM Classification is needed for LSOC admission.

### 7) 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