

Chapter VIII of the Clearing Conditions of Eurex Clearing AG

Clearing of OTC Interest Rate Derivative Transactions, OTC FX Transactions and OTC XCCY Transactions

As of 12.11.2018

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

Part 1 General Provisions

[...]

1.6 US Reporting for Original OTC Transactions (via non-SEF ATS)

1.6.1 The relevant Clearing Member or Basic Clearing Member having a reporting obligation under Part 45 of the CFTC Regulation acknowledges that Eurex Clearing AG shall, as required under Part 45 of the CFTC Regulation, report to an Approved SDR the details of the Clearing Member's or Basic Clearing Member's Own Transactions and the details of Client Transactions for the Client Transaction Accounts of its Clients, along with any settlement, modification or termination of such Original OTC Transactions, and, to the extent further required under applicable law, to one or more other trade repositories.

1.6.2 Such Clearing Member must advise its Clients of Eurex Clearing AG's list of Approved SDR, and that Eurex Clearing AG will only report details of Client Transactions to an Approved SDR.

1.6.3 If the relevant Clearing Member or Basic Clearing Member having a reporting obligation under Part 45 of the CFTC Regulation transmits a Trade Record that contains an Original OTC Transaction via an ATS which is not a SEF, the relevant Clearing Member or Basic Clearing Member must provide Eurex Clearing AG with the unique swap identifier (as that term is used in Part 45 of the CFTC Regulation) for each Original OTC Transaction submitted to Eurex Clearing AG by or on behalf of the Clearing Member, along with the legal entity identifier (as that term is used in Part 45 of the CFTC Regulation) for the swap data repository to which the Original OTC Transaction was reported, when the Original OTC Transaction is submitted or immediately thereafter. The Clearing Member or Basic Clearing Member acknowledges that it must provide such information to Eurex Clearing AG so that Eurex Clearing AG may report the termination of the Original OTC Transaction to the relevant swap data repository on a timely basis, in accordance with its obligations under Part 45 of the CFTC Regulation. The relevant Clearing Member or Basic Clearing Member has to ensure that the Original OTC Transaction is legally effectively terminated upon novation.

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1.74.6 — Certain Definitions

[...]

“Approved SDR” means any swap data repository approved from time to time by Eurex Clearing AG for the submission of swap data relating to the novation of Original OTC Transactions.

[...]

“CFTC Regulation” means the rules, regulations and orders promulgated by the US Commodity Futures Trading Commission (CFTC).

[...]

“SEF” means trading facilities that operate under the regulatory oversight of the CFTC.

[...]

[...]
