

Chapter II: Special Provisions for Clearing of Interest Rate Derivative Transactions

## FCM Regulations of Eurex Clearing AG

As of 20.09.2021

	Eurex05e
FCM Regulations of Eurex Clearing AG	As of 20.09.2021
	Page 2
Chapter II Part 2	

\*\*\*\*\*

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

## Part 1 General Provisions

[...]

### 1.2 Conclusion of Transactions

[...]

#### 1.2.1 Novation of Original Swap Transactions

[...]

(5) For the purposes of this Chapter II,

- (a) “**Approved Trade Source System**” or “**ATS**” means a provider of trade information to be appointed by each of the parties to an Original Swap Transaction, and recognized by Eurex Clearing AG, for the purpose of transmitting Trade Records for Clearing with Eurex Clearing AG, as published on the Eurex Clearing website of Eurex Clearing AG (~~www.eurexclearing.com~~).

[...]

[...]

#### 1.2.3 Novation Criteria for the Novation of Original Swap Transactions

- (1) Eurex Clearing AG will accept an Original Swap Transaction for inclusion in the Clearing in accordance with the novation process if all of the following novation criteria are fulfilled:

[...]

- (e) The Original Swap Transaction that is transmitted to the system of Eurex Clearing AG in order to be novated into an Interest Rate Derivative Transaction must be of a product type recognized by Eurex Clearing AG as published on the Eurex Clearing Website ~~its website (www.eurexclearing.com)~~ and provided for in Part 2 (the “**Product Type**”).

	Eurex05e
FCM Regulations of Eurex Clearing AG	As of 20.09.2021
	Page 3
Chapter II Part 2	

[...]

[...]

## **Part 2 Clearing of Interest Rate Derivative Transactions**

### **2.1 General Provisions**

[...]

#### **2.1.2 Types of Transactions eligible for the Clearing; Additional terms**

- (1) On the basis of the relevant specific novation criteria set out in Number 2.1.5.1 below, Eurex Clearing AG determines the Product Types of Interest Rate Derivative Transactions that may be cleared by an FCM Clearing Member for the FCM Clearing Member's FCM Clearing Member Own Transaction Account or for the FCM Client Transaction Account of an FCM Client of the FCM Clearing Member and publishes the relevant Product Types on [the Eurex Clearing Website, its website \(www.eurexclearing.com\)](http://www.eurexclearing.com).

[...]

[...]

\*\*\*\*\*