

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

# FCM Regulations of Eurex Clearing AG

As of 27.06.2022

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AMENDMENTS ARE MARKED AS FOLLOWS:  
 INSERTIONS ARE UNDERLINED,  
 DELETIONS ARE CROSSED OUT.

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[...]

**Part 1 General Provisions**

[...]

**1.7 Certain Definitions**

[...]

(6) **“2006 ISDA Definitions”** shall mean the 2006 Definitions published by ISDA, as amended and supplemented from time to time until 31 December 2021. **“2000 ISDA Definitions”** shall mean the 2000 Definitions published by ISDA, as amended and supplemented from time to time until 31 December 2005. **“2021 ISDA Definitions”** shall mean the 2021 ISDA Interest Rate Derivatives Definitions published by ISDA, as amended and supplemented from time to time.

[...]

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

[...]

**2.2 Product-related terms for Interest Rate Derivative Transactions**

[...]

**2.2.1 Payment Obligations**

[...]

(3) [...]

~~— However, for Original Swap Transactions where payments are based on SONIA, payments that are due on the day of novation will be owed under the relevant Swap Transaction. Depending of the time when the respective Original Swap Transaction is accepted for clearing, these payments under the Swap Transaction will become due~~

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~~either on the day of novation or on the next Business Day after the day of novation.  
Any such payments will be reflected on the respective due day in the relevant  
Intraday Settlement Report.~~

[...]

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