



Central Clearing of OTC derivatives Request for Proposal

1. Introduction

The purpose of this request for proposal is to highlight (i) the key information that is required from Deutsche Bank AG ("DB") in order to consider the provision of OTC derivatives clearing services and (ii) certain onboarding requirements where DB agrees to provide such clearing services.

2. Client organisation / information

Please provide information on the following:

- a. Your legal name and LEI details.
- b. Your sector of activity and describe in detail the key focus areas of your business.
- c. Whether you are a financial counterparty or a non-financial counterparty.
- d. Whether you are subject to the clearing obligation in accordance with Articles 4a or 10 of EMIR¹.
- e. Whether you are a US person.

3. On-boarding requirements

To commence with the on-boarding requirements, the following documentation is required:

- a. Relevant FATCA and, if applicable, other tax documentation.
- b. Relevant constitutional documentation and, where applicable, related disclosure documentation.
- c. Relevant financial information
- d. What is the client expectation of a go-live date?

Please note that additional KYC documentation may be required as part of the onboarding process.

¹ Regulation (EU) No 648/2012, which can be accessed at <https://eur-lex.europa.eu/legal-content/EN/ALL/?uri=celex%3A32012R0648>



4. OTC derivative products and relevant central counterparties (“CCPs”)

Deutsche Bank offers comprehensive CCP access for rates and credit OTC client clearing. Please provide the following details:

- a. Please confirm the type of OTC derivatives contracts you would like to clear with DB:
- b. Please advise which CCPs to which you require access.

Note: Further details in respect of the OTC derivatives that are subject to the clearing obligation under EMIR can be found on the ESMA website, which can be accessed via the following link:
https://www.esma.europa.eu/sites/default/files/library/public_register_for_the_clearing_obligation_under_emir.pdf

In order for Deutsche Bank to provide a detailed proposal we would require the information in sections 5 and 6 below.

5. Client Portfolio

- a. Please provide an indicative portfolio with transaction details that you would like to clear with DB.

For interest rate derivatives, please provide details covering trade type, currency types, proposed effective dates, proposed maturity dates, anticipated notional amounts, direction of proposed trades and proposed fixed rates.

For credit derivatives, please provide details covering relevant reference entities and / or indices, index version(s), if applicable, proposed maturity dates, notional amounts, and whether you are buying or selling credit protection.

- b. Please indicate the number of trades that you expect to clear in a year.
- c. Please provide the most recent financial details such as assets under management and financial statements.

6. Please list any operational and IT requirements such as access to secure file transfer protocol (SFTP), execution venues and affirmation platforms
