

Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 29.03.2021

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

## Part 4 Clearing of Eurex Off-Book Trades

[...]

### 4.1 General Conditions

Eurex Clearing AG will carry out the Clearing of Eurex Off-Book Trades according to Number 4.3 of the Eurex Trading Conditions and Number 3.2 of the Eurex Contract Specifications for the following trade types (each as defined in the Eurex Trading Conditions):

- ~~Basket Trades,~~
- Block Trades (Blockgeschäfte),
- Exchange for Physicals for Financials („**EFP-F**“),
- Exchange for Physicals for Index\_-Futures/FX\_-Futures (“**EFP-I**“),
- Exchange for Swaps (“**EFS**“),
- Vola Trades (Vola-Geschäfte), ~~and~~
- Trade-at-Market (“**TAM**”) Trades (Trade-at-Market- („TAM“-Geschäfte),
- Basket Trades and Substitution Trades (Basket- und Substitutionsgeschäfte), and
- Portfolio Compression Trades (Portfoliokomprimierungsgeschäfte).

The provisions ~~in~~ of Chapter I and Chapter II Parts 1 to 3 shall apply for the Clearing of Eurex Off-Book Trades, unless otherwise provided in this Part 4. For alternative contract specifications according to Number 3.2.1 of the Eurex Contract Specifications, the requirements pursuant to Number 4.2 shall apply.

#### 4.1.1 Conclusion of Transactions

Eurex Off-Book Trades ~~between Eurex Clearing AG and a Clearing Member~~ are concluded between Eurex Clearing AG and a Clearing Member in accordance with Chapter I Part 1 Number 1.2.2 (1).

#### 4.1.2 ~~Assignment of Transactions and Positions~~

~~For Eurex Off-Book Trades, Part 1 Number 1.3.3 shall apply additionally with regard to the assignment of transactions and positions.~~

#### 4.1.32 **Impact of a Transfer of Eurex Off-Book Trades to obligations under Number 4.7 of the Eurex Trading Conditions**~~Accountability~~

If Eurex ~~Transactions~~ Off-Book Trades or positions ~~were~~ are transferred to another Clearing Member (inter alia, based on Part 1 Number 1.3.3), the obligations stipulated in Number 4.7 of the Eurex Trading Conditions shall also apply to the relevant transferee Clearing Member ~~is subject to the requirements stipulated in Number 4.6 of the Eurex Trading Conditions.~~

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