

Chapter I of the Clearing Conditions of Eurex Clearing AG

## General Provisions

As of 04.09.2017

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

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[...]

## Part 1    **General Clearing Provisions**

[...]

### **7            Termination Rules with respect to the Clearing Member**

[...]

#### **7.5            Default Management Process**

[...]

##### **7.5.3            Establishment of Transactions by way of independent trades or by conducting DM Auctions**

[...]

(4) Special provisions relating to OTC Interest Rate Derivative Transactions

If at least one of the relevant DM Auction Transactions qualifies as OTC Interest Rate Derivative Transactions, the following shall apply:

[...]

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