	Eurex04e
	As of 27.05.2013
Clearing Conditions for Eurex Clearing AG	Page 1
	<del></del>

AMENDMENTS ARE MARKED AS FOLLOWS

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

## **Chapter I General Provisions**

## Part 1 General Clearing Provisions

[...]

12 Other Agreements between Clearing Members and Non-Clearing Members with regard to the Clearing of Eurex Transactions, FWB Transactions and EEX Transactions

[...]

- 12.2 Limitation of Orders or Quotes for Eurex Transactions and EEX Transactions (Pre-Trade Limits)
- **12.2.1** For Eurex Transactions and EEX Transactions, the Clearing Member and a Non-Clearing Member may agree on the limitation of orders or quotes which may be entered into the systems of a Market by such Non-Clearing Member or the Clearing Member ("**Pre-Trade Limits**").
- **12.2.2** Pre-Trade Limits may include one or more restrictions or a combination thereof listed hereinafter:
  - (1) Maximum number of contracts with regard to a product per order or per quote. Insofar, the following limit is considered according to the type of order:
    - (a) maximum number of contracts per order or quote ("Maximum Order Quantity"), provided they do not relate to combined orders or combined quotes; or

	Eurex04e
	As of 27.05.2013
Clearing Conditions for Eurex Clearing AG	Page 2

- (b) maximum number of contracts per combined order or combined quote ("Maximum Calendar Spread Quantity"), related to specific products.
- (2) For over-the-counter transactions: <a href="maximum number of contracts"><u>maximum number of contracts per transaction</u></a>
  <a href="maximum concluded off-exchange"><u>concluded off-exchange</u></a>, related to specific products ("**Maximum Wholesale Quantity**").

  maximum amount of money in the product currency that is the result of a product specific risk evaluation per transaction ("**Risk Adjusted Maximum Order Size**").
- (3) Maximum aggregate margin requirement or maximum margin requirement with respect to specific Eligible Margin Assets, which in each case the Clearing Member is obliged to fulfil in accordance with the Clearing Conditions as a result of the conclusion of Transactions for the Non-Clearing Member.

[...]