clear to trade

# e u r e x  c l e a r i n g  *circular 044/12*

**Date:** June 8, 2012
**Recipients:** All Clearing Members of Eurex Clearing AG and Vendors
**Authorized by:** Michael Peters

**Action required** **High priority**

## Eurex/EEX Cooperation: Update of Margin Parameters as of the End-of-Day Batch Run on June 11, 2012

**Related Eurex Clearing circular:** 035/12

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| **Content may be most important for:** | **Attachments:** |
|---|---|
| Ü Front Office/Trading<br>Ü Middle + Backoffice<br>Ü IT/System Administration | none |

**Summary:**

Margin parameters for the Eurex/EEX Emission Cooperation products will be modified as follows effective as of the end-of-day batch run on **June 11, 2012**.

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# Eurex/EEX Cooperation: Update of Margin Parameters as of the End-of-Day Batch Run on June 11, 2012

Margin parameters for the Eurex/EEX Emission Cooperation products will be modified as follows effective as of the end-of-day batch run on June 11, 2012:

| Margin Class | Current Margin Parameter | New Margin Parameter |
|---|---|---|
| **F1B1** | 6.70 | 6.70 |
| **F1B2** | 6.70 | 6.70 |
| **F1B3** | 6.70 | 6.70 |
| **F1B4** | 6.70 | 6.70 |
| **F1B5** | 6.70 | 6.70 |
| **F1BM** | 4.20 | 4.20 |
| **F1BQ** | 2.50 | 2.50 |
| **F1BY** | 2.00 | 2.00 |
| **F1OM** | 3.70 | 3.70 |
| **F1OQ** | 3.00 | 3.00 |
| **F1OY** | 2.30 | 2.30 |
| **F1P1** | 9.10 | 9.10 |
| **F1P2** | 9.10 | 9.10 |
| **F1P3** | 9.10 | 9.10 |
| **F1P4** | 9.10 | 9.10 |
| **F1P5** | 9.10 | 9.10 |
| **F1PM** | 5.20 | 5.20 |
| **F1PQ** | 2.90 | 2.90 |
| **F1PY** | 2.10 | 2.10 |
| **F7BM** | 5.60 | 5.60 |
| **F7BQ** | 3.40 | 3.40 |
| **F7BY** | 2.20 | 2.20 |
| **F2CR** | 0.80 | 0.80 |
| **F2EA** | 1.40 | 1.40 |
| **F2PE** | 1.40 | 1.40 |
| **F7PM** | 6.50 | 6.50 |
| **F7PQ** | 3.80 | 3.80 |
| **F7PY** | 2.70 | 2.70 |
| **F7B1** | 10.10 | 10.50 |
| **F7B2** | 10.10 | 10.50 |
| **F7B3** | 10.10 | 10.50 |
| **F7B4** | 10.10 | 10.50 |
| **F7B5** | 10.10 | 10.50 |
| **F7P1** | 17.30 | 12.90 |
| **F7P2** | 17.30 | 12.90 |
| **F7P3** | 17.30 | 12.90 |
| **F7P4** | 17.30 | 12.90 |
| **F7P5** | 17.30 | 12.90 |
| **FCER** | 0.80 | 0.80 |
| **FEUA** | 1.40 | 1.40 |
| **G0BM** | 1.70 | 1.70 |
| **G0BQ** | 1.70 | 1.70 |
| **G0BS** | 1.60 | 1.60 |
| **G0BY** | 1.20 | 1.20 |

| Margin Class | Current Margin Parameter | New Margin Parameter |
|---|---|---|
| **G2BM** | 1.80 | 1.80 |
| **G2BQ** | 1.60 | 1.60 |
| **G2BY** | 1.30 | 1.30 |

| Spread Margin | Current Margin Parameter | New Margin Parameter |
|---|---|---|
| F2PE | 0.30 | 0.30 |
| FCER | 0.30 | 0.30 |
| F2CR | 0.30 | 0.30 |
| F2EA | 0.30 | 0.30 |
| FEUA | 0.30 | 0.30 |

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