clear to trade

e u r e x c l e a r i n g *circular 017/12*

Date: March 7, 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

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

Eurex/EEX Cooperation: Update of Margin Parameters

Related Eurex Clearing circular: 008/12

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Content may be most important for:

Ü Front Office/Trading
Ü Middle + Backoffice
Ü IT/System Administration

Attachments:
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 **March 12, 2012**.

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Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht
Frankfurt/Main

Eurex/EEX Cooperation: Update of Margin Parameters

Margin parameters for the Eurex/EEX Emission Cooperation products will be modified as follows effective as of the end-of-day batch run on March 12, 2012:

Margin Class	Current Margin Parameter	New Margin Parameter
F1B1	7.30	7.30
F1B2	7.30	7.30
F1B3	7.30	7.30
F1B4	7.30	7.30
F1B5	7.30	7.30
F1BM	4.20	4.20
F1BQ	2.50	2.50
F1BY	2.70	2.70
F1OM	3.90	4.40
F1OQ	3.00	3.00
F1OY	2.80	2.80
F1P1	10.20	10.20
F1P2	10.20	10.20
F1P3	10.20	10.20
F1P4	10.20	10.20
F1P5	10.20	10.20
F1PM	6.00	6.00
F1PQ	3.80	3.80
F1PY	3.00	3.00
F2CR	1.40	1.10
F2EA	1.90	1.60
F2PE	1.90	1.60
F7B1	9.90	10.10
F7B2	9.90	10.10
F7B3	9.90	10.10
F7B4	9.90	10.10
F7B5	9.90	10.10
F7BM	5.60	5.60
F7BQ	3.40	3.40
F7BY	2.80	2.80
F7P1	14.30	13.20
F7P2	14.30	13.20
F7P3	14.30	13.20
F7P4	14.30	13.20
F7P5	14.30	13.20
F7PM	6.50	6.50
F7PQ	3.60	5.60

F7PY	3.40	3.40
FCER	1.40	1.10
FEUA	1.90	1.60
Spread Margin		0
F2PE	0.3	0.3
FCER	0.3	0.3
F2CR	0.3	0.3
F2EA	0.3	0.3
FEUA	0.3	0.3

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