clear to trade

eurex clearing *circular 059/12*

Date: July 6, 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 as of the End-of-Day Batch Run on July 10, 2012

Related Eurex Clearing circular: 044/12

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Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- 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 **July 10, 2012**.

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

Eurex/EEX Cooperation: Update of Margin Parameters as of the End-of-Day Batch Run on July 10, 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 July 10, 2012:

Product	Current Margin Parameter	New Margin Parameter
F1B1	6.7	6.7
F1B2	6.7	6.7
F1B3	6.7	6.7
F1B4	6.7	6.7
F1B5	6.7	6.7
F1BM	4.20	4.20
F1BQ	2.50	2.50
F1BY	2.00	2.00
F1OM	3.7	3.7
F1OQ	3	**2.30**
F1OY	2.3	2.3
F1P1	9.1	9.1
F1P2	9.1	9.1
F1P3	9.1	9.1
F1P4	9.1	9.1
F1P5	9.1	9.1
F1PM	5.20	5.20
F1PQ	2.90	2.90
F1PY	2.10	2.10
F2CR	0.8	0.8
F2EA	1.4	1.4
F2PE	1.40	1.40
F7B1	10.5	10.5
F7B2	10.5	10.5
F7B3	10.5	10.5
F7B4	10.5	10.5
F7B5	10.5	10.5
F7P1	12.9	12.9
F7P2	12.9	12.9
F7P3	12.9	12.9
F7P4	12.9	12.9
F7P5	12.9	12.9
FCER	0.8	0.8
FEUA	1.40	1.40
FT2M	4.80	4.80
FT2Q	5.20	5.20
FT2Y	6.50	6.50
FT4M	5.00	5.00
FT4Q	5.30	5.30
FT4Y	6.9	6.9
G0BM	1.70	1.70
G0BQ	1.70	1.7
G0BS	1.60	**1.30**

G0BY	1.20	1.08
G2BM	1.80	1.67
G2BQ	1.60	1.32
G2BY	1.30	1.10
F7BM	5.60	5.60
F7PM	6.50	6.50
F7BQ	3.40	**2.80**
F7PQ	3.80	3.8
F7BY	2.20	2.2
F7PY	2.7	**2.20**
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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