clear to trade

# e u r e x  c l e a r i n g  *circular 078/12*

**Date:** 19 September 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 24 September 2012

**Related Eurex Clearing circular:** 063/12

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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 **24 September 2012**.

# Eurex/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 24 September 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 24 September 2012:

| Product | Current Margin Parameter | New Margin Parameter |
|---|---|---|
| F1B1 | 6.7 | **6.3** |
| F1B2 | 6.7 | **6.3** |
| F1B3 | 6.7 | **6.3** |
| F1B4 | 6.7 | **6.3** |
| F1B5 | 6.7 | **6.3** |
| F1BM | 4.2 | **3.4** |
| F1BQ | 2.5 | **2.3** |
| F1BY | 2 | **1.6** |
| F1OM | 3.7 | **3.6** |
| F1OQ | 2.3 | **2.4** |
| F1OY | 2.3 | **1.8** |
| F1P1 | 9.1 | **8.7** |
| F1P2 | 9.1 | **8.7** |
| F1P3 | 9.1 | **8.7** |
| F1P4 | 9.1 | **8.7** |
| F1P5 | 9.1 | **8.7** |
| F1PM | 5.2 | **4.2** |
| F1PQ | 2.9 | 2.9 |
| F1PY | 2.1 | **1.7** |
| F7B1 | 8.1 | **8.2** |
| F7B2 | 8.1 | **8.2** |
| F7B3 | 8.1 | **8.2** |
| F7B4 | 8.1 | **8.2** |
| F7B5 | 8.1 | **8.2** |
| F7BM | 5.6 | **5** |
| F7BQ | 2.8 | **3.1** |
| F7BY | 2.2 | **1.9** |
| F7P1 | 11.3 | **12.1** |
| F7P2 | 11.3 | **12.1** |
| F7P3 | 11.3 | **12.1** |
| F7P4 | 11.3 | **12.1** |
| F7P5 | 11.3 | **12.1** |
| F7PM | 6.5 | 6.5 |
| F7PQ | 3.8 | **4.5** |
| F7PY | 2.2 | **2.5** |
| FCER | 0.6 | **0.4** |
| FEAA | 1.6 | **1.3** |
| FERU | 1.1 | **0.4** |
| FEUA | 1.1 | **1.3** |

| Product | Current Margin Parameter | New Margin Parameter |
|---|---|---|
| FT2M | 4.8 | **4.1** |
| FT2Q | 5.2 | **4.3** |
| FT2Y | 5.9 | **4.3** |
| FT4M | 5 | **4.4** |
| FT4Q | 6.3 | **4.4** |
| FT4Y | 6.3 | **4.2** |
| G0BM | 1.7 | **1.8** |
| G0BQ | 1.7 | 1.7 |
| G0BS | 1.3 | **1.5** |
| G0BY | 1.2 | **1.1** |
| G2BM | 1.8 | 1.8 |
| G2BQ | 1.6 | 1.6 |
| G2BS | 1.3 | **1.2** |
| G2BY | 1.3 | **1.1** |

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