clear to trade

eurex clearing *circular 004/13*

Date: 8 January 2013
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 11 January 2013

Related Eurex Clearing Circular: 112/12

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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 **11 January 2013**.

Eurex/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 11 January 2013

Margin parameters for the Eurex/EEX Emission Cooperation products will be modified as follows effective as of the end-of-day batch run on 11 January 2013:

Margin Class	Currency	Current Margin Parameter	New Margin Parameter	Relative Difference
F1B1	EUR	6.7	6.7	0.00%
F1B2	EUR	6.7	6.7	0.00%
F1B3	EUR	6.7	6.7	0.00%
F1B4	EUR	6.7	6.7	0.00%
F1B5	EUR	6.7	6.7	0.00%
F1BM	EUR	3.3	2.7	-18.18%
F1BQ	EUR	1.9	1.5	-21.05%
F1BY	EUR	1.5	1.3	-13.33%
F1OM	EUR	3.1	2.8	-9.68%
F1OQ	EUR	2.1	1.7	-19.05%
F1OY	EUR	1.6	1.4	-12.50%
F1P1	EUR	9.9	9.3	-6.06%
F1P2	EUR	9.9	9.3	-6.06%
F1P3	EUR	9.9	9.3	-6.06%
F1P4	EUR	9.9	9.3	-6.06%
F1P5	EUR	9.9	9.3	-6.06%
F1PM	EUR	4.2	3.5	-16.67%
F1PQ	EUR	2.5	1.8	-28.00%
F1PY	EUR	1.6	1.5	-6.25%
F7B1	EUR	14.7	14.7	0.00%
F7B2	EUR	14.7	14.7	0.00%
F7B3	EUR	14.7	14.7	0.00%
F7B4	EUR	14.7	14.7	0.00%
F7B5	EUR	14.7	14.7	0.00%
F7BM	EUR	5.5	4.6	-16.36%
F7BQ	EUR	2.9	1.9	-34.48%
F7BY	EUR	1.8	1.7	-5.56%
F7P1	EUR	22.4	15	-33.04%
F7P2	EUR	22.4	15	-33.04%
F7P3	EUR	22.4	15	-33.04%
F7P4	EUR	22.4	15	-33.04%
F7P5	EUR	22.4	15	-33.04%
F7PM	EUR	5.9	5.8	-1.69%
F7PQ	EUR	4.2	3.1	-26.19%
F7PY	EUR	2.3	2.7	17.39%
FB01	EUR	79.3	79.3	0.00%
FB02	EUR	79.3	79.3	0.00%
FB03	EUR	79.3	79.3	0.00%
FB04	EUR	79.3	79.3	0.00%
FB05	EUR	79.3	79.3	0.00%
FB06	EUR	79.3	79.3	0.00%
FB07	EUR	79.3	79.3	0.00%
FB08	EUR	79.3	79.3	0.00%
FB09	EUR	79.3	79.3	0.00%

Margin Class	Currency	Current Margin Parameter	New Margin Parameter	Relative Difference
FB10	EUR	79.3	79.3	0.00%
FB11	EUR	79.3	79.3	0.00%
FB12	EUR	79.3	79.3	0.00%
FB13	EUR	79.3	79.3	0.00%
FB14	EUR	79.3	79.3	0.00%
FB15	EUR	79.3	79.3	0.00%
FB16	EUR	79.3	79.3	0.00%
FB17	EUR	79.3	79.3	0.00%
FB18	EUR	79.3	79.3	0.00%
FB19	EUR	79.3	79.3	0.00%
FB20	EUR	79.3	79.3	0.00%
FB21	EUR	79.3	79.3	0.00%
FB22	EUR	79.3	79.3	0.00%
FB23	EUR	79.3	79.3	0.00%
FB24	EUR	79.3	79.3	0.00%
FB25	EUR	79.3	79.3	0.00%
FB26	EUR	79.3	79.3	0.00%
FB27	EUR	79.3	79.3	0.00%
FB28	EUR	79.3	79.3	0.00%
FB29	EUR	79.3	79.3	0.00%
FB30	EUR	79.3	79.3	0.00%
FB31	EUR	79.3	79.3	0.00%
FB32	EUR	79.3	79.3	0.00%
FB33	EUR	79.3	79.3	0.00%
FB34	EUR	79.3	79.3	0.00%
FCER	EUR	0.2	0.2	0.00%
FEAA	EUR	0.9	1.1	22.22%
FERU	EUR	0.2	0.3	50.00%
FEUA	EUR	1	1.1	10.00%
FP01	EUR	91.3	91.3	0.00%
FP02	EUR	91.3	91.3	0.00%
FP03	EUR	91.3	91.3	0.00%
FP04	EUR	91.3	91.3	0.00%
FP05	EUR	91.3	91.3	0.00%
FP06	EUR	91.3	91.3	0.00%
FP07	EUR	91.3	91.3	0.00%
FP08	EUR	91.3	91.3	0.00%
FP09	EUR	91.3	91.3	0.00%
FP10	EUR	91.3	91.3	0.00%
FP11	EUR	91.3	91.3	0.00%
FP12	EUR	91.3	91.3	0.00%
FP13	EUR	91.3	91.3	0.00%
FP14	EUR	91.3	91.3	0.00%
FP15	EUR	91.3	91.3	0.00%
FP16	EUR	91.3	91.3	0.00%
FP17	EUR	91.3	91.3	0.00%
FP18	EUR	91.3	91.3	0.00%
FP19	EUR	91.3	91.3	0.00%
FP20	EUR	91.3	91.3	0.00%
FP21	EUR	91.3	91.3	0.00%

Margin Class	Currency	Current Margin Parameter	New Margin Parameter	Relative Difference
FP22	EUR	91.3	91.3	0.00%
FP23	EUR	91.3	91.3	0.00%
FP24	EUR	91.3	91.3	0.00%
FP25	EUR	91.3	91.3	0.00%
FP26	EUR	91.3	91.3	0.00%
FP27	EUR	91.3	91.3	0.00%
FP28	EUR	91.3	91.3	0.00%
FP29	EUR	91.3	91.3	0.00%
FP30	EUR	91.3	91.3	0.00%
FP31	EUR	91.3	91.3	0.00%
FP32	EUR	91.3	91.3	0.00%
FP33	EUR	91.3	91.3	0.00%
FP34	EUR	91.3	91.3	0.00%
FT2M	USD	4.3	4.4	2.33%
FT2Q	USD	4	4.1	2.50%
FT2Y	USD	3.8	4	5.26%
FT4M	USD	4.6	4.5	-2.17%
FT4Q	USD	4.1	4.2	2.44%
FT4Y	USD	3.8	3.9	2.63%
FWB1	EUR	35.8	35.8	0.00%
FWB2	EUR	35.8	35.8	0.00%
FWB3	EUR	35.8	35.8	0.00%
FWB4	EUR	35.8	35.8	0.00%
FWB5	EUR	35.8	35.8	0.00%
FWP1	EUR	21.3	21.3	0.00%
FWP2	EUR	21.3	21.3	0.00%
FWP3	EUR	21.3	21.3	0.00%
FWP4	EUR	21.3	21.3	0.00%
FWP5	EUR	21.3	21.3	0.00%
G0BM	EUR	1.8	1.7	-5.56%
G0BQ	EUR	1.8	1.4	-22.22%
G0BS	EUR	1.4	1.3	-7.14%
G0BY	EUR	1.1	1	-9.09%
G2BM	EUR	1.8	1.7	-5.56%
G2BQ	EUR	1.7	1.3	-23.53%
G2BS	EUR	1.1	1	-9.09%
G2BY	EUR	1.1	1	-9.09%

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