clear to trade

e u r e x c l e a r i n g *circular 117/13*

Date: 14 October 2013
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

Action required

Eurex Exchange/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 17 October 2013

Related Eurex Clearing Circular: 104/13

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Content may be most important for:

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

Attachments:

none

Summary:

Within the Eurex Exchange/EEX Cooperation, margin parameters for products in emissions, natural gas, electricity and coal will be modified as follows effective as of the end-of-day batch run on **17 October 2013**.

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HRB Nr. 44828
Amtsgericht Frankfurt/Main

Eurex Exchange/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 17 October 2013

Within the Eurex Exchange/EEX Cooperation, margin parameters for products in emissions, natural gas, electricity and coal will be modified as follows effective as of the end-of-day batch run on **17 October 2013**:

Margin_Class	CURRENT MP	NEW MP
F1B1	6.3	7.0
F1B2	6.3	7.0
F1B3	6.3	7.0
F1B4	6.3	7.0
F1B5	6.3	7.0
F1BM	2.6	2.6
F1BQ	1.6	1.5
F1BY	1.2	1.3
F1OM	2.6	2.7
F1OQ	1.6	1.4
F1OY	1.4	1.4
F1P1	9.2	11.8
F1P2	9.2	11.8
F1P3	9.2	11.8
F1P4	9.2	11.8
F1P5	9.2	11.8
F1PM	2.6	3.0
F1PQ	1.6	1.6
F1PY	1.3	1.4
F7B1	10.9	21.1
F7B2	10.9	21.1
F7B3	10.9	21.1
F7B4	10.9	21.1
F7B5	10.9	21.1
F7BM	5.3	5.6
F7BQ	2.8	2.6
F7BY	1.2	1.2
F7P1	11.6	19.7
F7P2	11.6	19.7
F7P3	11.6	19.7
F7P4	11.6	19.7
F7P5	11.6	19.7
F7PM	6.5	5.7
F7PQ	3	2.5
F7PY	1.8	1.7
FB01	79.3	79.3
FB02	79.3	79.3
FB03	79.3	79.3
FB04	79.3	79.3
FB05	79.3	79.3
FB06	79.3	79.3
FB07	79.3	79.3
FB08	79.3	79.3
FB09	79.3	79.3
FB10	79.3	79.3
FB11	79.3	79.3
FB12	79.3	79.3
FB13	79.3	79.3
FB14	79.3	79.3
FB15	79.3	79.3
FB16	79.3	79.3
FB17	79.3	79.3
FB18	79.3	79.3
FB19	79.3	79.3
FB20	79.3	79.3

FB21	79.3	79.3
FB22	79.3	79.3
FB23	79.3	79.3
FB24	79.3	79.3
FB25	79.3	79.3
FB26	79.3	79.3
FB27	79.3	79.3
FB28	79.3	79.3
FB29	79.3	79.3
FB30	79.3	79.3
FB31	79.3	79.3
FB32	79.3	79.3
FB33	79.3	79.3
FB34	79.3	79.3
FCER	0.2	0.2
FEAA	1.5	1.4
FERU	0.4	0.4
FEUA	1.4	1.4
FP01	91.3	91.3
FP02	91.3	91.3
FP03	91.3	91.3
FP04	91.3	91.3
FP05	91.3	91.3
FP06	91.3	91.3
FP07	91.3	91.3
FP08	91.3	91.3
FP09	91.3	91.3
FP10	91.3	91.3
FP11	91.3	91.3
FP12	91.3	91.3
FP13	91.3	91.3
FP14	91.3	91.3
FP15	91.3	91.3
FP16	91.3	91.3
FP17	91.3	91.3
FP18	91.3	91.3
FP19	91.3	91.3
FP20	91.3	91.3
FP21	91.3	91.3
FP22	91.3	91.3
FP23	91.3	91.3
FP24	91.3	91.3
FP25	91.3	91.3
FP26	91.3	91.3
FP27	91.3	91.3
FP28	91.3	91.3
FP29	91.3	91.3
FP30	91.3	91.3
FP31	91.3	91.3
FP32	91.3	91.3
FP33	91.3	91.3
FP34	91.3	91.3
FT2M	3.6	3.8
FT2Q	3.4	3.5
FT2Y	2.9	2.9
FT4M	3.8	4.1
FT4Q	3.4	3.4
FT4Y	2.8	2.8
FWB1	42.3	40.4
FWB2	42.3	40.4
FWB3	42.3	40.4
FWB4	42.3	40.4
FWB5	42.3	40.4
FWP1	21.3	21.3

FWP2	21.3	21.3
FWP3	21.3	21.3
FWP4	21.3	21.3
FWP5	21.3	21.3
G0BM	1	1.0
G0BQ	1	0.9
G0BS	0.8	0.7
G0BY	0.7	0.7
G2BM	1.1	1.0
G2BQ	0.9	0.9
G2BS	0.7	0.7
G2BY	0.6	0.6

14 October 2013