clear to trade

eurex clearing *circular 098/12*

Date: 9 November 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Michael Peters

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

Margining by contract and maturity: Parameter adjustment as of end-of-day batch run on 12 November 2012

Related Eurex Clearing Circular: 062/12

Contact: Risk Operations, T +49-69-211-1 24 52, risk@eurexclearing.com

Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Margin Parameters and Maturity Factors for Margining by Contract and Maturity as of End-of-day Batch Run effective 12 November 2012

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **12 November 2012**.

The new Margin Parameters will already be comprised in the Intraday File “PARMINTRYYMMDD00.dat“.

The new Maturity Factors will already be comprised in the Intraday File “PARAYYMMDD00.dat”.

The attachment contains the new Margin Parameters and Maturity Factors for all products with Margining by Contract and Maturity (Single Stock Dividend Futures and Agricultural Futures).

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 24 52
F +49-69-211-1 84 40
risk@eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Hugo Bänziger

Executive Board:
Andreas Preuss (CEO),
Jürg Spillmann, Thomas Book,
Gary Katz, Michael Peters,
Peter Reitz

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

A_MARGIN_CLASS_CODE	A_EXP_YEAR	A_EXP_MONTH	MP_Flag	MaturityFactorNew	MPNew
A2AL	2012	12	P	1.00	11.48
A2AL	2013	12	P	0.72	11.48
A2AL	2014	12	P	0.77	11.48
A2AL	2015	12	P	0.78	11.48
A2AL	2016	12	P	0.78	11.48
A2BB	2012	12	P	0.31	17.67
A2BB	2013	12	P	0.80	17.67
A2BB	2014	12	P	0.99	17.67
A2BB	2015	12	P	0.98	17.67
A2BB	2016	12	P	1.00	17.67
A2EN	2012	12	P	1.00	65.65
A2EN	2013	12	P	0.75	65.65
A2EN	2014	12	P	0.76	65.65
A2EN	2015	12	P	0.84	65.65
A2EN	2016	12	P	0.63	65.65
A2IR	2012	12	P	0.25	14.58
A2IR	2013	12	P	0.68	14.58
A2IR	2014	12	P	0.75	14.58
A2IR	2015	12	P	0.83	14.58
A2IR	2016	12	P	1.00	14.58
A2LV	2012	12	P	0.31	11.08
A2LV	2013	12	P	0.72	11.08
A2LV	2014	12	P	0.84	11.08
A2LV	2015	12	P	1.00	11.08
A2LV	2016	12	P	1.00	11.08
A2OM	2012	12	P	0.91	16.07
A2OM	2013	12	P	0.82	16.07
A2OM	2014	12	P	1.00	16.07
A2OM	2015	12	P	0.93	16.07
A2OM	2016	12	P	0.94	16.07
A2SG	2012	12	P	0.59	26.39
A2SG	2013	12	P	1.00	26.39
A2SG	2014	12	P	0.97	26.39
A2SG	2015	12	P	0.81	26.39
A2SG	2016	12	P	0.67	26.39
A2XA	2012	12	P	0.37	19.91
A2XA	2013	12	P	0.61	19.91
A2XA	2014	12	P	0.86	19.91
A2XA	2015	12	P	1.00	19.91
A2XA	2016	12	P	0.88	19.91
A2ZN	2012	12	P	0.46	7.06
A2ZN	2013	12	P	0.67	7.06

A2ZN	2014	12	P	1.00	7.06
A2ZN	2015	12	P	1.00	7.06
A2ZN	2016	12	P	1.00	7.06
B2AR	2012	12	P	0.10	57.20
B2AR	2013	12	P	1.00	57.20
B2AR	2014	12	P	1.00	57.20
B2AR	2015	12	P	1.00	57.20
B2AR	2016	12	P	1.00	57.20
B2AS	2012	12	P	0.32	13.39
B2AS	2013	12	P	0.54	13.39
B2AS	2014	12	P	1.00	13.39
B2AS	2015	12	P	0.81	13.39
B2AS	2016	12	P	0.81	13.39
B2AY	2012	12	P	0.30	9.00
B2AY	2013	12	P	0.70	9.00
B2AY	2014	12	P	1.00	9.00
B2AY	2015	12	P	1.00	9.00
B2AY	2016	12	P	0.87	9.00
B2BV	2012	12	P	0.40	29.50
B2BV	2013	12	P	0.98	29.50
B2BV	2014	12	P	1.00	29.50
B2BV	2015	12	P	1.00	29.50
B2BV	2016	12	P	1.00	29.50
B2LT	2012	12	P	0.17	14.04
B2LT	2013	12	P	0.93	14.04
B2LT	2014	12	P	1.00	14.04
B2LT	2015	12	P	1.00	14.04
B2LT	2016	12	P	1.00	14.04
B2MW	2012	12	P	1.00	25.85
B2MW	2013	12	P	0.49	25.85
B2MW	2014	12	P	0.94	25.85
B2MW	2015	12	P	0.69	25.85
B2MW	2016	12	P	0.64	25.85
B2NP	2012	12	P	0.66	31.80
B2NP	2013	12	P	0.64	31.80
B2NP	2014	12	P	0.94	31.80
B2NP	2015	12	P	1.00	31.80
B2NP	2016	12	P	0.83	31.80
B2P	2012	12	P	0.36	10.70
B2P	2013	12	P	0.94	10.70
B2P	2014	12	P	1.00	10.70
B2P	2015	12	P	1.00	10.70
B2P	2016	12	P	1.00	10.70
B2SN	2012	12	P	0.18	22.70
B2SN	2013	12	P	0.63	22.70
B2SN	2014	12	P	0.91	22.70
B2SN	2015	12	P	0.96	22.70
B2SN	2016	12	P	1.00	22.70
B2T	2012	12	P	0.49	12.71
B2T	2013	12	P	0.82	12.71
B2T	2014	12	P	1.00	12.71
B2T	2015	12	P	1.00	12.71
B2T	2016	12	P	1.00	12.71

BUT	2012	10	A	1.00	246.90
BUT	2012	11	A	1.00	246.90
BUT	2012	12	A	1.00	246.90
BUT	2013	1	A	1.00	246.90
BUT	2013	2	A	1.00	246.90
BUT	2013	3	A	1.00	246.90
BUT	2013	4	A	1.00	246.90
BUT	2013	7	A	1.00	246.90
BUT	2013	10	A	1.00	246.90
BUT	2014	1	A	1.00	246.90
C2AR	2012	12	P	0.71	19.43
C2AR	2013	12	P	1.00	19.43
C2AR	2014	12	P	0.63	19.43
C2AR	2015	12	P	0.74	19.43
C2AR	2016	12	P	0.74	19.43
C2FR	2012	12	P	0.68	17.72
C2FR	2013	12	P	0.86	17.72
C2FR	2014	12	P	1.00	17.72
C2FR	2015	12	P	0.90	17.72
C2FR	2016	12	P	0.88	17.72
C2RG	2012	12	P	0.61	15.79
C2RG	2013	12	P	0.72	15.79
C2RG	2014	12	P	0.74	15.79
C2RG	2015	12	P	0.75	15.79
C2RG	2016	12	P	1.00	15.79
C2RI	2012	12	P	0.27	80.38
C2RI	2013	12	P	1.00	80.38
C2RI	2014	12	P	0.88	80.38
C2RI	2015	12	P	0.68	80.38
C2RI	2016	12	P	0.68	80.38
C2SG	2012	12	P	0.35	31.42
C2SG	2013	12	P	1.00	31.42
C2SG	2014	12	P	0.83	31.42
C2SG	2015	12	P	0.68	31.42
C2SG	2016	12	P	0.70	31.42
D2AI	2012	12	P	0.31	14.02
D2AI	2013	12	P	0.90	14.02
D2AI	2014	12	P	1.00	14.02
D2AI	2015	12	P	0.95	14.02
D2AI	2016	12	P	0.95	14.02
D2BK	2012	12	P	0.46	29.54
D2BK	2013	12	P	0.81	29.54
D2BK	2014	12	P	1.00	29.54
D2BK	2015	12	P	0.84	29.54
D2BK	2016	12	P	0.80	29.54
D2GE	2012	12	P	0.60	6.71
D2GE	2013	12	P	1.00	6.71
D2GE	2014	12	P	0.60	6.71
D2GE	2015	12	P	0.60	6.71
D2GE	2016	12	P	0.60	6.71
D2TE	2012	12	P	0.14	15.77
D2TE	2013	12	P	0.38	15.77
D2TE	2014	12	P	0.60	15.77

D2TE	2015	12	P	1.00	15.77
D2TE	2016	12	P	1.00	15.77
EBD	2012	12	P	0.28	22.08
EBD	2013	12	P	1.00	22.08
EBD	2014	12	P	0.65	22.08
EBD	2015	12	P	0.39	22.08
EBD	2016	12	P	0.39	22.08
EED	2012	12	P	0.30	6.71
EED	2013	12	P	0.46	6.71
EED	2014	12	P	1.00	6.71
EED	2015	12	P	1.00	6.71
EED	2016	12	P	1.00	6.71
EID	2012	12	P	0.03	11.00
EID	2013	12	P	0.34	11.00
EID	2014	12	P	0.67	11.00
EID	2015	12	P	1.00	11.00
EID	2016	12	P	1.00	11.00
ETD	2012	12	P	0.34	28.69
ETD	2013	12	P	1.00	28.69
ETD	2014	12	P	0.52	28.69
ETD	2015	12	P	0.37	28.69
ETD	2016	12	P	0.35	28.69
EUD	2012	12	P	0.09	6.71
EUD	2013	12	P	0.96	6.71
EUD	2014	12	P	1.00	6.71
EUD	2015	12	P	1.00	6.71
EUD	2016	12	P	1.00	6.71
E2NL	2012	12	P	0.88	19.47
E2NL	2013	12	P	1.00	19.47
E2NL	2014	12	P	0.90	19.47
E2NL	2015	12	P	0.97	19.47
E2NL	2016	12	P	0.97	19.47
E2NT	2012	12	P	0.37	16.85
E2NT	2013	12	P	0.49	16.85
E2NT	2014	12	P	0.55	16.85
E2NT	2015	12	P	1.00	16.85
E2NT	2016	12	P	1.00	16.85
E2OA	2012	12	P	0.15	13.65
E2OA	2013	12	P	0.61	13.65
E2OA	2014	12	P	1.00	13.65
E2OA	2015	12	P	0.92	13.65
E2OA	2016	12	P	0.99	13.65
EPP	2012	11	A	1.00	1.19
EPP	2013	4	A	0.75	1.19
EPP	2013	6	A	1.00	1.19
EPP	2014	4	A	1.00	1.19
F2TE	2012	12	P	0.19	27.98
F2TE	2013	12	P	0.46	27.98
F2TE	2014	12	P	1.00	27.98
F2TE	2015	12	P	0.93	27.98
F2TE	2016	12	P	0.93	27.98
G2OB	2012	12	P	0.24	19.15
G2OB	2013	12	P	0.84	19.15

G2OB	2014	12	P	0.86	19.15
G2OB	2015	12	P	1.00	19.15
G2OB	2016	12	P	1.00	19.15
G2SK	2012	12	P	0.48	6.71
G2SK	2013	12	P	0.87	6.71
G2SK	2014	12	P	0.98	6.71
G2SK	2015	12	P	1.00	6.71
G2SK	2016	12	P	1.00	6.71
G2ZF	2012	12	P	0.47	11.77
G2ZF	2013	12	P	0.67	11.77
G2ZF	2014	12	P	0.86	11.77
G2ZF	2015	12	P	0.97	11.77
G2ZF	2016	12	P	1.00	11.77
H2SB	2012	12	P	0.15	31.51
H2SB	2013	12	P	0.43	31.51
H2SB	2014	12	P	1.00	31.51
H2SB	2015	12	P	1.00	31.51
H2SB	2016	12	P	1.00	31.51
I2BE	2012	12	P	0.41	36.86
I2BE	2013	12	P	0.72	36.86
I2BE	2014	12	P	0.98	36.86
I2BE	2015	12	P	1.00	36.86
I2BE	2016	12	P	1.00	36.86
I2ES	2012	12	P	0.57	28.33
I2ES	2013	12	P	0.95	28.33
I2ES	2014	12	P	0.96	28.33
I2ES	2015	12	P	1.00	28.33
I2ES	2016	12	P	1.00	28.33
I2NN	2012	12	P	0.64	117.19
I2NN	2013	12	P	0.58	117.19
I2NN	2014	12	P	0.99	117.19
I2NN	2015	12	P	1.00	117.19
I2NN	2016	12	P	1.00	117.19
I2SP	2012	12	P	0.44	31.51
I2SP	2013	12	P	0.78	31.51
I2SP	2014	12	P	1.00	31.51
I2SP	2015	12	P	0.83	31.51
I2SP	2016	12	P	0.83	31.51
I2TK	2012	12	P	0.41	36.93
I2TK	2013	12	P	0.68	36.93
I2TK	2014	12	P	0.81	36.93
I2TK	2015	12	P	0.80	36.93
I2TK	2016	12	P	1.00	36.93
I2X	2012	12	P	1.00	13.80
I2X	2013	12	P	0.26	13.80
I2X	2014	12	P	1.00	13.80
I2X	2015	12	P	1.00	13.80
I2X	2016	12	P	1.00	13.80
LPI	2013	4	A	1.00	7.91
L2OR	2012	12	P	0.23	16.14
L2OR	2013	12	P	0.92	16.14
L2OR	2014	12	P	0.69	16.14
L2OR	2015	12	P	0.74	16.14

L2OR	2016	12	P	1.00	16.14
M2OH	2012	12	P	0.51	14.62
M2OH	2013	12	P	0.69	14.62
M2OH	2014	12	P	0.93	14.62
M2OH	2015	12	P	1.00	14.62
M2OH	2016	12	P	0.98	14.62
M2UV	2012	12	P	0.16	13.00
M2UV	2013	12	P	0.39	13.00
M2UV	2014	12	P	0.45	13.00
M2UV	2015	12	P	1.00	13.00
M2UV	2016	12	P	1.00	13.00
N2ES	2012	12	P	0.41	12.43
N2ES	2013	12	P	0.85	12.43
N2ES	2014	12	P	1.00	12.43
N2ES	2015	12	P	0.97	12.43
N2ES	2016	12	P	0.93	12.43
N2OA	2012	12	P	0.29	77.49
N2OA	2013	12	P	0.83	77.49
N2OA	2014	12	P	1.00	77.49
N2OA	2015	12	P	0.86	77.49
N2OA	2016	12	P	0.86	77.49
N2OV	2012	12	P	0.41	8.51
N2OV	2013	12	P	0.84	8.51
N2OV	2014	12	P	1.00	8.51
N2OV	2015	12	P	0.94	8.51
N2OV	2016	12	P	0.91	8.51
P2HI	2012	12	P	0.28	18.09
P2HI	2013	12	P	0.54	18.09
P2HI	2014	12	P	0.93	18.09
P2HI	2015	12	P	1.00	18.09
P2HI	2016	12	P	0.90	18.09
R2DA	2012	12	P	0.86	22.14
R2DA	2013	12	P	1.00	22.14
R2DA	2014	12	P	0.97	22.14
R2DA	2015	12	P	0.97	22.14
R2DA	2016	12	P	0.97	22.14
R2EP	2012	12	P	1.00	34.54
R2EP	2013	12	P	0.35	34.54
R2EP	2014	12	P	0.41	34.54
R2EP	2015	12	P	0.41	34.54
R2EP	2016	12	P	0.42	34.54
R2OG	2012	12	P	0.45	7.94
R2OG	2013	12	P	0.91	7.94
R2OG	2014	12	P	1.00	7.94
R2OG	2015	12	P	0.97	7.94
R2OG	2016	12	P	0.95	7.94
R2TZ	2012	12	P	0.54	21.18
R2TZ	2013	12	P	1.00	21.18
R2TZ	2014	12	P	0.76	21.18
R2TZ	2015	12	P	0.76	21.18
R2TZ	2016	12	P	0.76	21.18
R2UK	2012	12	P	0.24	12.21
R2UK	2013	12	P	0.62	12.21

R2UK	2014	12	P	1.00	12.21
R2UK	2015	12	P	0.99	12.21
R2UK	2016	12	P	0.99	12.21
R2WE	2012	12	P	0.09	26.00
R2WE	2013	12	P	0.33	26.00
R2WE	2014	12	P	0.54	26.00
R2WE	2015	12	P	1.00	26.00
R2WE	2016	12	P	1.00	26.00
S2AP	2012	12	P	0.31	17.64
S2AP	2013	12	P	0.52	17.64
S2AP	2014	12	P	0.77	17.64
S2AP	2015	12	P	0.91	17.64
S2AP	2016	12	P	1.00	17.64
S2CM	2012	12	P	0.39	8.80
S2CM	2013	12	P	0.87	8.80
S2CM	2014	12	P	1.00	8.80
S2CM	2015	12	P	0.94	8.80
S2CM	2016	12	P	0.93	8.80
SBD	2012	12	P	0.35	6.71
SBD	2013	12	P	1.00	6.71
SBD	2014	12	P	0.79	6.71
SBD	2015	12	P	1.00	6.71
SBD	2016	12	P	1.00	6.71
SED	2012	12	P	0.30	6.71
SED	2013	12	P	0.87	6.71
SED	2014	12	P	1.00	6.71
SED	2015	12	P	1.00	6.71
SED	2016	12	P	1.00	6.71
STD	2012	12	P	0.40	14.14
STD	2013	12	P	1.00	14.14
STD	2014	12	P	0.53	14.14
STD	2015	12	P	0.43	14.14
STD	2016	12	P	0.21	14.14
SUD	2012	12	P	0.15	6.71
SUD	2013	12	P	1.00	6.71
SUD	2014	12	P	1.00	6.71
SUD	2015	12	P	1.00	6.71
SUD	2016	12	P	1.00	6.71
SVD	2012	12	P	0.18	6.71
SVD	2013	12	P	0.68	6.71
SVD	2014	12	P	1.00	6.71
SVD	2015	12	P	1.00	6.71
SVD	2016	12	P	1.00	6.71
S2GE	2012	12	P	1.00	48.05
S2GE	2013	12	P	0.58	48.05
S2GE	2014	12	P	0.66	48.05
S2GE	2015	12	P	0.73	48.05
S2GE	2016	12	P	0.61	48.05
S2IE	2012	12	P	0.27	12.66
S2IE	2013	12	P	0.69	12.66
S2IE	2014	12	P	0.92	12.66
S2IE	2015	12	P	0.93	12.66
S2IE	2016	12	P	1.00	12.66

S2ND	2012	12	P	0.51	12.79
S2ND	2013	12	P	1.00	12.79
S2ND	2014	12	P	0.66	12.79
S2ND	2015	12	P	0.65	12.79
S2ND	2016	12	P	0.65	12.79
S2NW	2012	12	P	0.26	6.75
S2NW	2013	12	P	0.83	6.75
S2NW	2014	12	P	0.96	6.75
S2NW	2015	12	P	0.98	6.75
S2NW	2016	12	P	1.00	6.75
SMP	2012	10	A	1.00	203.78
SMP	2012	11	A	1.00	203.78
SMP	2012	12	A	1.00	203.78
SMP	2013	1	A	1.00	203.78
SMP	2013	2	A	1.00	203.78
SMP	2013	3	A	1.00	203.78
SMP	2013	4	A	1.00	203.78
SMP	2013	7	A	1.00	203.78
SMP	2013	10	A	1.00	203.78
SMP	2014	1	A	1.00	203.78
S2QU	2012	12	P	0.67	6.71
S2QU	2013	12	P	0.99	6.71
S2QU	2014	12	P	0.86	6.71
S2QU	2015	12	P	1.00	6.71
S2QU	2016	12	P	0.85	6.71
S2SD	2012	12	P	0.38	25.74
S2SD	2013	12	P	0.91	25.74
S2SD	2014	12	P	1.00	25.74
S2SD	2015	12	P	0.82	25.74
S2SD	2016	12	P	0.83	25.74
T2NE	2012	12	P	0.26	56.06
T2NE	2013	12	P	1.00	56.06
T2NE	2014	12	P	0.28	56.06
T2NE	2015	12	P	0.32	56.06
T2NE	2016	12	P	0.32	56.06
T2OT	2012	12	P	0.56	10.59
T2OT	2013	12	P	0.81	10.59
T2OT	2014	12	P	0.71	10.59
T2OT	2015	12	P	1.00	10.59
T2OT	2016	12	P	1.00	10.59
T2QI	2012	12	P	0.46	14.81
T2QI	2013	12	P	1.00	14.81
T2QI	2014	12	P	0.58	14.81
T2QI	2015	12	P	0.60	14.81
T2QI	2016	12	P	0.60	14.81
T2SC	2012	12	P	0.83	8.23
T2SC	2013	12	P	1.00	8.23
T2SC	2014	12	P	0.73	8.23
T2SC	2015	12	P	0.73	8.23
T2SC	2016	12	P	0.73	8.23
U2BL	2012	12	P	0.29	25.18
U2BL	2013	12	P	0.29	25.18
U2BL	2014	12	P	0.74	25.18

U2BL	2015	12	P	1.00	25.18
U2BL	2016	12	P	1.00	25.18
U2BS	2012	12	P	0.42	108.66
U2BS	2013	12	P	1.00	108.66
U2BS	2014	12	P	0.57	108.66
U2BS	2015	12	P	0.54	108.66
U2BS	2016	12	P	0.48	108.66
U2NI	2012	12	P	0.47	8.76
U2NI	2013	12	P	0.84	8.76
U2NI	2014	12	P	0.99	8.76
U2NI	2015	12	P	1.00	8.76
U2NI	2016	12	P	0.96	8.76
V2O	2012	12	P	0.52	6.71
V2O	2013	12	P	0.63	6.71
V2O	2014	12	P	1.00	6.71
V2O	2015	12	P	1.00	6.71
V2O	2016	12	P	1.00	6.71
V2VU	2012	12	P	0.98	14.27
V2VU	2013	12	P	0.97	14.27
V2VU	2014	12	P	1.00	14.27
V2VU	2015	12	P	0.82	14.27
V2VU	2016	12	P	0.82	14.27
V2W	2012	12	P	1.00	6.90
V2W	2013	12	P	1.00	6.90
V2W	2014	12	P	0.96	6.90
V2W	2015	12	P	0.77	6.90
V2W	2016	12	P	0.77	6.90
X2CA	2012	12	P	0.21	33.32
X2CA	2013	12	P	1.00	33.32
X2CA	2014	12	P	0.75	33.32
X2CA	2015	12	P	0.83	33.32
X2CA	2016	12	P	0.67	33.32
Z2UR	2012	12	P	0.17	12.42
Z2UR	2013	12	P	0.42	12.42
Z2UR	2014	12	P	0.53	12.42
Z2UR	2015	12	P	1.00	12.42
Z2UR	2016	12	P	0.70	12.42