clear to trade

eurex clearing *circular 080/11*

Date: November 4, 2011
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

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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 batch run on **November 8, 2011**.

Eurex/EEX Cooperation: Update of Margin Parameters

Margin parameters for the Eurex/EEX Emission Cooperation products will be modified as follows effective as of the batch run on November 8, 2011:

Margin Class	Current Parameter	New Parameter
	€/MWh; $/t; €/t	€/MWh; $/t; €/t
F1B1	6,90	6,90
F1B2	6,90	6,90
F1B3	6,90	6,90
F1B4	6,90	6,90
F1B5	6,90	6,90
F1BM	4,20	4,20
F1BQ	3,20	3,20
F1BY	2,70	2,70
F1OM	3,90	3,90
F1OQ	3,60	3,60
F1OY	2,80	2,80
F1P1	8,40	8,40
F1P2	8,40	8,40
F1P3	8,40	8,40
F1P4	8,40	8,40
F1P5	8,40	8,40
F1PM	5,20	5,20
F1PQ	3,80	3,80
F1PY	3,00	3,00
F2CR	1,00	0,80
F2EA	1,60	1,60
F2PE	1,60	1,60
FCER	1,00	0,80
FEUA	1,60	1,60

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