clear to trade

# e u r e x  c l e a r i n g  *circular 102/12*

**Date:** 13 November 2012
**Recipients:** All Clearing Members of Eurex Clearing AG and Vendors
**Authorized by:** Michael Peters

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

## Eurex/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 16 November 2012

**Related Eurex Clearing circular:** 088/12

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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 **16 November 2012**.

# Eurex/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 16 November 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 16 November 2012:

| Margin Class | Current Margin Parameter | New Margin Parameter |
|---|---|---|
| F1B1 | 5.4 | 5.9 |
| F1B2 | 5.4 | 5.9 |
| F1B3 | 5.4 | 5.9 |
| F1B4 | 5.4 | 5.9 |
| F1B5 | 5.4 | 5.9 |
| F1BM | 3.2 | 3.4 |
| F1BQ | 2 | 2 |
| F1BY | 1.6 | 1.5 |
| F1OM | 3.2 | 3.4 |
| F1OQ | 2.2 | 2.2 |
| F1OY | 1.7 | 1.7 |
| F1P1 | 7.8 | 7.4 |
| F1P2 | 7.8 | 7.4 |
| F1P3 | 7.8 | 7.4 |
| F1P4 | 7.8 | 7.4 |
| F1P5 | 7.8 | 7.4 |
| F1PM | 4.1 | 4.4 |
| F1PQ | 2.6 | 2.5 |
| F1PY | 1.7 | 1.6 |
| F7B1 | 12.9 | 9.6 |
| F7B2 | 12.9 | 9.6 |
| F7B3 | 12.9 | 9.6 |
| F7B4 | 12.9 | 9.6 |
| F7B5 | 12.9 | 9.6 |
| F7BM | 5.1 | 5.6 |
| F7BQ | 3 | 3 |
| F7BY | 1.9 | 1.9 |
| F7P1 | 19.1 | 12.3 |
| F7P2 | 19.1 | 12.3 |
| F7P3 | 19.1 | 12.3 |
| F7P4 | 19.1 | 12.3 |
| F7P5 | 19.1 | 12.3 |
| F7PM | 6 | 6.8 |
| F7PQ | 4.8 | 4.1 |
| F7PY | 2.5 | 2.4 |
| FCER | 0.5 | 0.3 |
| FEAA | 1.3 | 1.2 |
| FERU | 0.5 | 0.3 |
| FEUA | 1.4 | 1.5 |
| FT2M | 4.2 | 4.3 |
| FT2Q | 4.2 | 4 |
| FT2Y | 4 | 3.8 |
| FT4M | 4.2 | 4.4 |
| FT4Q | 4.3 | 4.1 |
| FT4Y | 4 | 3.8 |

| | | |
|---|---|---|
| G0BM | 1.8 | 1.8 |
| G0BQ | 1.7 | 1.8 |
| G0BS | 1.4 | 1.4 |
| G0BY | 1.1 | 1.1 |
| G2BM | 1.8 | 1.9 |
| G2BQ | 1.7 | 1.7 |
| G2BS | 1.2 | 1.1 |
| G2BY | 1.1 | 1.1 |

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