clear to trade

# e u r e x  c l e a r i n g  *circular 104/11*

**Date:** December 22, 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

**Related Eurex Clearing circular:** 100/11

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**Content may be most important for:**

Ü Front Office/Trading
Ü Middle + Backoffice
Ü 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 **December 22, 2011**.

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

# 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 December 22, 2011:

| Product | Current Parameter | New Parameter |
|---|---|---|
| | €/MWh; $/t; €/t | €/MWh; $/t; €/t |
| F2CR | 0.80 | 1.10 |
| F2EA | 1.00 | 1.90 |
| F2PE | 1.00 | 1.90 |
| FCER | 0.80 | 1.10 |
| FEUA | 1.00 | 1.90 |

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