clear to trade

e u r e x c l e a r i n g *circular 100/11*

Date: December 9, 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: 080/11

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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 13, 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 13, 2011:

Product	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	9,00
F1P2	8,40	9,00
F1P3	8,40	9,00
F1P4	8,40	9,00
F1P5	8,40	9,00
F1PM	5,20	5,20
F1PQ	3,80	3,80
F1PY	3,00	3,00
F7BM	5,20	5,20
F7BQ	3,40	3,40
F7BY	2,80	2,80
F2CR	0,80	0,80
F2EA	1,60	1,00
F2PE	1,60	1,00
F7PM	6,10	6,10
F7PQ	4,30	4,30
F7PY	4,20	3,50
F7B1	9,60	8,80
F7B2	9,60	8,80
F7B3	9,60	8,80
F7B4	9,60	8,80
F7B5	9,60	8,80
F7P1	11,60	10,60
F7P2	11,60	10,60

Product	Current Parameter	New Parameter
	€/MWh; $/t; €/t	€/MWh; $/t; €/t
F7P3	11,60	10,60
F7P4	11,60	10,60
F7P5	11,60	10,60
FCER	0,80	0,80
FEUA	1,60	1,00

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