clear to trade

e u r e x c l e a r i n g *circular 108/12*

Date: 30 November 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

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

Margining by contract and maturity: Parameter adjustment as of end-of-day batch run on 5 December 2012

Related Eurex Clearing Circular: 098/12

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Content may be most important for:	**Attachment:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Margin Parameters and Maturity Factors for Margining by Contract and Maturity as of End-of-day Batch Run effective 5 December 2012

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **5 December 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).

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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
EPP	2013	4	A	1,00	1,19