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# e u r e x  c l e a r i n g  *circular 104/13*

**Date:** 17 September 2013
**Recipients:** All Clearing Members of Eurex Clearing AG and Vendors
**Authorized by:** Thomas Laux

**Action required**

## Eurex Exchange/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 19 September 2013

**Related Eurex Clearing Circular:** 093/13

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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:**

Within the Eurex Exchange/EEX Cooperation, margin parameters for products in emissions, natural gas, electricity and coal will be modified as follows effective as of the end-of-day batch run on **19 September 2013**.



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

# Eurex Exchange/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 19 September 2013

Within the Eurex Exchange/EEX Cooperation, margin parameters for products in emissions, natural gas, electricity and coal will be modified as follows effective as of the end-of-day batch run on **19 September 2013**:

| Margin Class | CURRENT MP | NEW MP |
|---|---|---|
| F1B1 | 4.6 | 6.3 |
| F1B2 | 4.6 | 6.3 |
| F1B3 | 4.6 | 6.3 |
| F1B4 | 4.6 | 6.3 |
| F1B5 | 4.6 | 6.3 |
| F1BM | 2.6 | 2.6 |
| F1BQ | 1.5 | 1.6 |
| F1BY | 1.1 | 1.2 |
| F1OM | 2.7 | 2.6 |
| F1OQ | 1.5 | 1.6 |
| F1OY | 1.3 | 1.4 |
| F1P1 | 6.7 | 9.2 |
| F1P2 | 6.7 | 9.2 |
| F1P3 | 6.7 | 9.2 |
| F1P4 | 6.7 | 9.2 |
| F1P5 | 6.7 | 9.2 |
| F1PM | 3 | 2.6 |
| F1PQ | 1.5 | 1.6 |
| F1PY | 1.1 | 1.3 |
| F7B1 | 9.6 | 10.9 |
| F7B2 | 9.6 | 10.9 |
| F7B3 | 9.6 | 10.9 |
| F7B4 | 9.6 | 10.9 |
| F7B5 | 9.6 | 10.9 |
| F7BM | 4.5 | 5.3 |
| F7BQ | 2.8 | 2.8 |
| F7BY | 1.2 | 1.2 |
| F7P1 | 14 | 11.6 |
| F7P2 | 14 | 11.6 |
| F7P3 | 14 | 11.6 |
| F7P4 | 14 | 11.6 |
| F7P5 | 14 | 11.6 |
| F7PM | 5.2 | 6.5 |
| F7PQ | 3.1 | 3 |

| | | |
|---|---|---|
| F7PY | 1.8 | 1.8 |
| FB01 | 79.3 | 79.3 |
| FB02 | 79.3 | 79.3 |
| FB03 | 79.3 | 79.3 |
| FB04 | 79.3 | 79.3 |
| FB05 | 79.3 | 79.3 |
| FB06 | 79.3 | 79.3 |
| FB07 | 79.3 | 79.3 |
| FB08 | 79.3 | 79.3 |
| FB09 | 79.3 | 79.3 |
| FB10 | 79.3 | 79.3 |
| FB11 | 79.3 | 79.3 |
| FB12 | 79.3 | 79.3 |
| FB13 | 79.3 | 79.3 |
| FB14 | 79.3 | 79.3 |
| FB15 | 79.3 | 79.3 |
| FB16 | 79.3 | 79.3 |
| FB17 | 79.3 | 79.3 |
| FB18 | 79.3 | 79.3 |
| FB19 | 79.3 | 79.3 |
| FB20 | 79.3 | 79.3 |
| FB21 | 79.3 | 79.3 |
| FB22 | 79.3 | 79.3 |
| FB23 | 79.3 | 79.3 |
| FB24 | 79.3 | 79.3 |
| FB25 | 79.3 | 79.3 |
| FB26 | 79.3 | 79.3 |
| FB27 | 79.3 | 79.3 |
| FB28 | 79.3 | 79.3 |
| FB29 | 79.3 | 79.3 |
| FB30 | 79.3 | 79.3 |
| FB31 | 79.3 | 79.3 |
| FB32 | 79.3 | 79.3 |
| FB33 | 79.3 | 79.3 |
| FB34 | 79.3 | 79.3 |
| FCER | 0.2 | 0.2 |
| FEAA | 1.2 | 1.5 |
| FERU | 0.4 | 0.4 |
| FEUA | 1.2 | 1.4 |

| | | |
|---|---|---|
| FP01 | 91.3 | 91.3 |
| FP02 | 91.3 | 91.3 |
| FP03 | 91.3 | 91.3 |
| FP04 | 91.3 | 91.3 |
| FP05 | 91.3 | 91.3 |
| FP06 | 91.3 | 91.3 |
| FP07 | 91.3 | 91.3 |
| FP08 | 91.3 | 91.3 |
| FP09 | 91.3 | 91.3 |
| FP10 | 91.3 | 91.3 |
| FP11 | 91.3 | 91.3 |
| FP12 | 91.3 | 91.3 |
| FP13 | 91.3 | 91.3 |
| FP14 | 91.3 | 91.3 |
| FP15 | 91.3 | 91.3 |
| FP16 | 91.3 | 91.3 |
| FP17 | 91.3 | 91.3 |
| FP18 | 91.3 | 91.3 |
| FP19 | 91.3 | 91.3 |
| FP20 | 91.3 | 91.3 |
| FP21 | 91.3 | 91.3 |
| FP22 | 91.3 | 91.3 |
| FP23 | 91.3 | 91.3 |
| FP24 | 91.3 | 91.3 |
| FP25 | 91.3 | 91.3 |
| FP26 | 91.3 | 91.3 |
| FP27 | 91.3 | 91.3 |
| FP28 | 91.3 | 91.3 |
| FP29 | 91.3 | 91.3 |
| FP30 | 91.3 | 91.3 |
| FP31 | 91.3 | 91.3 |
| FP32 | 91.3 | 91.3 |
| FP33 | 91.3 | 91.3 |
| FP34 | 91.3 | 91.3 |
| FT2M | 3.5 | 3.6 |
| FT2Q | 3.4 | 3.4 |
| FT2Y | 2.9 | 2.9 |
| FT4M | 3.7 | 3.8 |
| FT4Q | 3.3 | 3.4 |

| | | |
|---|---|---|
| FT4Y | 2.8 | 2.8 |
| FWB1 | 44.1 | 42.3 |
| FWB2 | 44.1 | 42.3 |
| FWB3 | 44.1 | 42.3 |
| FWB4 | 44.1 | 42.3 |
| FWB5 | 44.1 | 42.3 |
| FWP1 | 21.3 | 21.3 |
| FWP2 | 21.3 | 21.3 |
| FWP3 | 21.3 | 21.3 |
| FWP4 | 21.3 | 21.3 |
| FWP5 | 21.3 | 21.3 |
| G0BM | 1.1 | 1 |
| G0BQ | 1.1 | 1 |
| G0BS | 0.9 | 0.8 |
| G0BY | 0.8 | 0.7 |
| G2BM | 1.1 | 1.1 |
| G2BQ | 1.1 | 0.9 |
| G2BS | 0.9 | 0.7 |
| G2BY | 0.8 | 0.6 |

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