clear to trade

e u r e x c l e a r i n g *circular 088/12*

Date: 11 October 2012
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 as of the end-of-day batch run on 15 October 2012

Related Eurex Clearing circular: 078/12

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Content may be most important for:	**Attachments:**
Ü Front Office/Trading Ü Middle + Backoffice 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 **15 October 2012**.

Eurex/EEX Cooperation: Update of margin parameters as of the end-of-day batch run on 15 October 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 15 October 2012:

Product	Current Margin Parameter	New Margin Parameter
F1B1	6.7	5.4
F1B2	6.7	5.4
F1B3	6.7	5.4
F1B4	6.7	5.4
F1B5	6.7	5.4
F1BM	4.2	3.2
F1BQ	2.5	2
F1BY	2	1.6
F1OM	3.7	3.2
F1OQ	2.3	2.2
F1OY	2.3	1.7
F1P1	9.1	7.8
F1P2	9.1	7.8
F1P3	9.1	7.8
F1P4	9.1	7.8
F1P5	9.1	7.8
F1PM	5.2	4.1
F1PQ	2.9	2.6
F1PY	2.1	1.7
F7B1	8.1	9.5
F7B2	8.1	9.5
F7B3	8.1	9.5
F7B4	8.1	9.5
F7B5	8.1	9.5
F7BM	5.6	5.1
F7BQ	2.8	3
F7BY	2.2	1.9
F7P1	11.3	8.5
F7P2	11.3	8.5
F7P3	11.3	8.5
F7P4	11.3	8.5
F7P5	11.3	8.5
F7PM	6.5	6
F7PQ	3.8	4.8
F7PY	2.2	2.5
FCER	0.6	0.5
FEAA	1.6	1.3
FERU	1.1	0.5
FEUA	1.1	1.4
FT2M	4.8	4.2
FT2Q	5.2	4.2
FT2Y	5.9	4
FT4M	5	4.2
FT4Q	6.3	4.3

FT4Y	6.3	4
G0BM	1.7	1.8
G0BQ	1.7	1.7
G0BS	1.3	1.4
G0BY	1.2	1.1
G2BM	1.8	1.8
G2BQ	1.6	1.7
G2BS	1.3	1.2
G2BY	1.3	1.1

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