clear to trade

eurex clearing *circular 001/12*

Date: January 6, 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

Related Eurex Clearing circular: 104/11

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Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- 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 **January 11, 2012**.

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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 January 11, 2012:

Margin Class	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	2.50
F1BY	2.70	2.70
F1OM	3.90	3.90
F1OQ	3.60	3.00
F1OY	2.80	2.80
F1P1	9.00	8.30
F1P2	9.00	8.30
F1P3	9.00	8.30
F1P4	9.00	8.30
F1P5	9.00	8.30
F1PM	5.20	5.20
F1PQ	3.80	3.80
F1PY	3.00	3.00
F2CR	1.10	1.40
F2EA	1.90	1.90
F2PE	1.90	1.90
F7B1	8.80	8.00
F7B2	8.80	8.00
F7B3	8.80	8.00
F7B4	8.80	8.00
F7B5	8.80	8.00
F7BM	5.20	5.20
F7BQ	3.40	3.40
F7BY	2.80	2.80
F7P1	10.60	9.60
F7P2	10.60	9.60
F7P3	10.60	9.60
F7P4	10.60	9.60
F7P5	10.60	9.60
F7PM	6.50	6.50
F7PQ	4.30	3.60
F7PY	4.20	3.40
FCER	1.10	1.40
FEUA	1.90	1.90

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