



Clearing Circular 8/2018

2018-03-21

Change of reporting of Premium Margin in Report CC050

Currently the Premium Margin for options is reported in the CC050 Report for each single margin class separately (i.e. one line in the report) where the margin classes are identical to the underlying of each option (e.g. F1BY for options on the Phelix Year Future). From 26 March 2018 the reporting of Premium Margin will be shown aggregated under one margin class (P2EN for all options on energy, natural gas and emission futures and P2FR for all options on freight futures). The detailed breakdown of option premium will be available from a new report CP010 which will be available on the Eurex Common Report Engine for all registered members. The CP010 is already available for testing on the Common Report Engine of the Eurex Simulation Environment.

News

Pnysicai Settlement

Financial Settlement

Risk Management

Information Technology

Contact

European Commodity Clearing AG Clearing & Settlement Phone: +49 341 24680-444 E-mail: clearing@ecc.de