clear to trade

e u r e x c l e a r i n g *circular 035/09*

Date: Frankfurt, July 8, 2009
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 July 10, 2009

Related Eurex Clearing Circular: 026/09

Contact: Eurex Clearing Risk Operations Hotline, tel. 49-69-211-1 24 52
fax: 49-69-211-1 84 40, e-mail: risk@eurexchange.com

Content may be most important for:	**Attachments:**
Ü Front Office/Trading Ü Middle + Backoffice Ü IT/System Administration	none

Margin Parameters for the Eurex-EEX Emission Cooperation products will be modified as follows effective the batch run on July 10, 2009:

Additional Margin Parameter:

F2PE: 1,7 absolute (decreased from 2,2)
FCER: 1,6 absolute (remains constant)

Spread Margin Parameter per contract:

F2PE: EUR 400 (remains constant)
FCER: EUR 400 (remains constant**)**

The offset factor for margin group EMFO remains constant at 25 percent.