clear to trade

eurex clearing *circular 018/09*

Date: Frankfurt, April 2, 2009

Recipients: All Clearing Members of Eurex Clearing AG, Trading Members of Eurex Deutschland and Eurex Zürich and Vendors

Authorized by: Thomas Lenz

⚠ **Action required** ⚠ **High priority**

Eurex-EEX Cooperation: Update of Margin Parameters

Related Eurex Circulars: 009/09

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

Margin Parameters for the Eurex-EEX Emission Cooperation Products will be modified as follows, effective with batch run of **April 6, 2009**:

Additional Margin Parameter:

F2PE: 2.2 absolute (increases from 1.9 absolute)

FCER: 1.9 absolute (remains constant)

Spread Margin Parameter per contract:

F2PE: EUR 400 (remains constant)

FCER: EUR 400 (decreases from EUR 500)

The offset factor for the Margin Group EMFO remains constant at 25 percent.

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