clear to trade

e u r e x c l e a r i n g *circular 009/09*

Date: Frankfurt, February 27, 2009

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

Authorized by: Thomas Book

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

Eurex - EEX Cooperation: Update of Margin Parameters

Related Eurex Circulars: 007/09

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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 with batch run of **March 4, 2009**:

Additional Margin Parameter:

F2PE: 1.9 absolute (increases from 1.3 absolute)

FCER: 1.9 absolute (increases from 1.5 absolute)

Spread Margin Parameter per contract:

F2PE: 400 € (remains constant)

FCER: 500 € (remains constant)

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

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