clear to trade

e u r e x c l e a r i n g *circular 007/09*

Date: Frankfurt, February 16, 2009

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

Authorized by: Michael Peters

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

Eurex-EEX Cooperation: Update of Margin Parameters

Related Eurex Clearing Circulars: 002/09

Contact: Eurex Clearing Risk Operations, tel. +49-69-211-1 24 52
fax +49-69-211-1 24 52, 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 Eurex–EEX Emission Cooperation products will be modified as follows effective the batch run on **February 19, 2009**:

Additional Margin Parameter:

F2PE: 1,3 absolute (decreases from 2,0 absolute)
FCER: 1,5 absolute (remains constant)

Spread Margin Parameter per contract:

F2PE: EUR 400 (remains constant)
FCER: EUR 500 (increases from EUR 400)

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

Eurex Clearing AG
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 24 52
F +49-69-211-1 84 40
risk@eurexchange.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Prof. Dr. Peter Gomez

Executive Board:
Andreas Preuß (CEO),
Jürg Spillmann, Thomas Book,
Gary Katz, Thomas Lenz,
Michael Peters, Peter Reitz

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main