X-pand into the Future

e u r e x *circular 257/07*

Date: Frankfurt, December 6, 2007
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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High priority

EEX: Margin Parameters for Cooperation Product F2PE

Related Eurex Circulars: 205/07, 236/07, 252/07

Contact: Functional Helpdesk Clearing, tel. +49-69-211-1 12 50

Content may be most important for:	**Attachments:**
Ü Middle + Backoffice Ü IT/System Administration Ü Auditing/Security Coordination	none

European Energy Exchange AG (EEX), the leading energy exchange in continental Europe, and Eurex, one of the world's leading derivatives exchanges, are cooperating in emissions trading since December 5, 2007.

Within the framework of this cooperation, the Margin Parameters for the cooperation product F2PE (EEX Future EUA Period 2; Margin Class F2PE) have been determined as follows effective **December 10, 2007**:

- Initial Margin Parameter: EUR 2,60/EUA, EUR 2600 per contract
- Spread Margin Parameter: EUR 300 per contract

If you have any questions, please contact the Functional Helpdesk Clearing at tel. +49-69-211-112 50.

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