

clear to trade



eurex clearing circular 026/09

Date: Frankfurt, June 4, 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 as of June 8, 2009

Related Eurex Clearing Circular: 021/09

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

Content may be most important for:

- Ü Front Office/Trading
- Ü Middle + Backoffice
- Ü IT/System Administration

Attachments:

none

Margin Parameters for the Eurex-EEX Emission Cooperation Products will be modified as follows, effective the batch run of **June 8, 2009**:

Additional Margin Parameter:

F2PE: 2.2 absolute (remains constant)

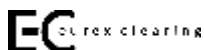
FCER: 1.6 absolute (remains constant)

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.



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