



## eurex clearing circular 278/08

**Date:** Frankfurt, November 14, 2008  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors  
**Authorized by:** Thomas Lenz



Action required



High priority

### Eurex-EEX Cooperation: Update of Margin Parameters

**Related Eurex Circulars:** 026/08, 028/08, 119/08, 167/08, 248/08

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**Content may be most important for:**

- Middle + Backoffice
- IT/System Administration
- Auditing/Security Coordination

**Attachments:**

none

Margin parameters for Eurex–EEX Emission Cooperation products will be modified as follows effective the batch run on November 17, 2008:

**Additional Margin Parameter:**

F2PE: 2,6 absolute (remains constant)  
 FCER: 1,9 absolute (increases from 1,6 absolute)

**Spread Margin Parameter per contract:**

F2PE: EUR 400 (remains constant)  
 FCER: EUR 800 (increases from EUR 600)

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