

X-pand into the Future



e u r e x *circular 096/07*

Date: Frankfurt, May 22, 2007
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Lenz

Eurex Margin Parameters: Adjustment as of May 25, 2007

Related Eurex Circulars: 048/07

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Content may be most important for:

- Ü Middle + Backoffice
- Ü Auditing/Security Coordination

Attachment:

Eurex Margin Parameters

Attached please find the specification of the margin parameters which will become effective after the batch run on **May 25, 2007**.

Please note that on this day the new margin parameters will already be comprised in the intraday file

"PARMINTRYMMDD00.dat"

The attachment contains the margin parameters of all products tradable at Eurex; adjusted values are marked in bold.



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HRB Nr. 44828
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Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
2MI	F2MI	27,70	25,50	A
2MI	O2MI	27,70	25,50	A
600	F600	29,10	27,00	A
600	O600	29,10	27,00	A
AAR	AAR	3,60	2,70	A
AAR	AARF	3,60	2,70	A
ABBN	ABBF	2,90	2,55	A
ABBN	ABBN	3,20	2,55	A
ABE	ABEF	2,50	2,15	A
ACB	ACBF	2,50	2,15	A
ACE	ACEF	2,00	1,85	A
ACR	ACR	7,40	6,75	A
ACR	ACRF	7,40	6,75	A
ADEN	ADEF	8,10	7,70	A
ADEN	ADEN	8,10	7,70	A
ADS	ADS	4,40	3,55	A
ADS	ADSG	4,40	3,55	A
AEN	AEN	1,70	1,50	A
AEN	AENF	1,70	1,50	A
AFR	AFRF	3,90	3,25	A
AGF	AGF	12,90	12,50	A
AHO	AHO	1,00	0,80	A
AHO	AHOF	1,00	0,80	A
AIB	ALBF	2,50	2,30	A
AIR	AIR	18,70	17,50	A
AIR	AIRF	18,70	17,50	A
AIR	AIRG	18,70	17,50	A
AIX	AIX	15,00%	16,00%	P
AKU	AKU	6,30	4,50	A
AKU	AKUF	6,30	4,50	A
ALT	ALT	1,80	4,60	A
ALT	ALTF	1,80	4,60	A
ALV	ALV	16,60	15,50	A
ALV	ALVF	16,60	15,50	A
ALV	ALVX	16,60	15,50	A
ANA	ANAF	17,00	14,50	A
AOL	AOL	10,00%	10,00%	P
AOM	AOMF	10,30	8,90	A
AOP5	AOP5	2,40	2,30	A
AOP5	AOPF	2,40	2,30	A
ASG	ASG5	3,40	3,15	A
ASG	ASGF	3,40	3,15	A
ASM	ASM	2,50	2,30	A
ASM	ASMF	2,50	2,30	A
ATLN	ATLF	30,00	32,00	A
ATLN	ATLN	30,00	32,00	A
AUL	AULF	1,50	1,37	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
AXA	AXA	3,50	3,15	A
AXA	AXAF	3,50	3,15	A
AXI	AXIF	9,20	4,10	A
AZA	AZAF	1,00	0,94	A
AZU	AZUF	1,80	1,70	A
B4I	B4IF	5,30	4,90	A
BAEG	BAEG	8,60	7,60	A
BAER	BAEF	0,00	15,00	A
BAER	BAER	19,30	15,00	A
BAK	BAKF	6,60	5,50	A
BALN	BALF	13,30	12,00	A
BALN	BALN	13,30	12,00	A
BAS	BAS	9,10	7,70	A
BAS	BASF	9,10	7,70	A
BAT	BATF	1,50	1,40	A
BAY	BAY	5,50	4,25	A
BAY	BAYF	5,00	4,25	A
BAYE	BAYE	10,00%	10,00%	P
BCA	BCAF	0,40	0,34	A
BCP	BCPF	0,30	0,27	A
BCR	BCRF	0,80	0,65	A
BDS	BDSF	3,60	3,50	A
BDV	BDVF	4,70	3,80	A
BEI	BEI	5,40	4,80	A
BEI	BEIF	5,40	4,80	A
BGC	BGCF	10,10	9,00	A
BGP	BGPF	1,90	1,55	A
BIF	BIFF	5,40	4,90	A
BIO	BIOF	9,90	8,90	A
BIR	BIRF	1,70	1,65	A
BKP	BKPF	2,80	2,50	A
BM3F	BM3F	4,40	4,60	A
BMW	BMW	4,50	4,20	A
BMW	BMWF	4,50	4,20	A
BNP	BNP	9,20	7,80	A
BNP	BNPG	8,40	7,80	A
BOTD	BOTD	5,50	5,00	A
BOTD	TOTB	5,40	4,95	A
BOTD	TOTG	5,40	4,95	A
BOY	BBVD	1,90	1,75	A
BOY	BBVF	1,90	1,75	A
BPD	BPDF	2,30	2,10	A
BPI	BPIF	0,70	0,63	A
BPM	BPMF	1,30	1,15	A
BPQ	BPQF	1,90	1,60	A
BPR	BPRF	1,30	1,12	A
BPV	BPVF	2,50	2,20	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
BRQ	BRQF	1,00	1,00	A
BSD2	BSD2	1,40	1,35	A
BSD2	SANF	1,40	1,35	A
BSN	BSN	12,30	12,00	A
BSN	BSNF	12,30	12,00	A
BUI	BUIF	1,20	1,10	A
BUV	BUVF	3,10	2,90	A
BW9	BW9F	8,80	7,30	A
BX7	BX7F	3,40	3,15	A
BYG	BYG	7,20	5,15	A
BYG	BYGF	6,00	5,15	A
C1C	C1CF	4,60	4,30	A
C8RF	C8RF	0,60	0,60	A
CAJ	CAJ	7,80	6,55	A
CAJ	CAJF	7,80	6,55	A
CAR	CAR	5,80	5,40	A
CAR	CARF	5,80	5,40	A
CAS	CASF	4,70	4,40	A
CBK	CBK	3,60	3,10	A
CBK	CBKF	3,60	3,10	A
CFR	CFR	7,40	6,45	A
CFR	CFRG	7,40	6,45	A
CGE	CGE	1,00	0,90	A
CGE	CGEF	1,00	0,90	A
CGM	CGM	6,00	5,20	A
CGM	CGMF	6,00	5,20	A
CHRN	CHRF	2,30	2,15	A
CHRN	CHRN	2,30	2,15	A
CIBN	CIBF	8,20	8,00	A
CIBN	CIBN	8,20	8,00	A
CIL	CIL	11,90	11,00	A
CIL	CILF	11,90	11,00	A
CIS	CIS	10,00%	10,00%	P
CKL	CKLF	1,70	1,55	A
CL6	CL6F	7,00	6,60	A
CLN	CLN	2,10	1,95	A
CLN	CLNF	2,10	1,95	A
CLS	CLS	4,90	4,40	A
CLS	CLSF	4,90	4,40	A
CMA	CMAG	0,33	0,36	A
CON	CON	10,40	9,50	A
CON	CONG	10,40	9,50	A
CONF	CONF	1,30	1,30	A
CPS	CPSF	6,70	5,80	A
CPV	CPVF	0,70	0,61	A
CRG	CRGF	3,30	3,20	A
CRI5	CR5F	0,80	0,68	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
CRI5	CRI5	0,80	0,68	A
CRM	CRMF	2,40	2,10	A
CSF	CSF	4,50	3,80	A
CSF	CSFF	4,50	3,80	A
CSGN	CSGF	9,20	8,50	A
CSGN	CSGN	9,20	8,50	A
CSM	CSMF	2,90	2,60	A
CSV	CSVF	6,00	5,30	A
DAX	FDAX	550,40	494,00	A
DAX	ODAX	550,40	494,00	A
DAX	ODX1	550,40	494,00	A
DAX	ODX2	550,40	494,00	A
DAX	ODX4	550,40	494,00	A
DAX	ODX5	550,40	494,00	A
DB1	DB1	18,00	16,00	A
DB1	DB1F	18,00	16,00	A
DBK	DBK	10,90	9,50	A
DBK	DBKF	10,90	9,50	A
DCC	DCCF	2,70	2,45	A
DCS	DCSF	2,30	2,10	A
DCX	DCX	6,10	5,20	A
DCX	DCXF	6,10	5,20	A
DEP	DEP	1,50	1,25	A
DEP	DEPF	1,50	1,25	A
DHZ	DHZF	7,30	6,25	A
DIO	CDIF	9,40	9,00	A
DOUF	DOUF	4,70	4,30	A
DPB	DPB	6,80	6,15	A
DPB	DPBF	6,80	6,15	A
DPW	DPW	2,40	2,35	A
DPW	DPWF	2,40	2,35	A
DRX	DRXF	1,10	1,05	A
DSM	DSM	3,50	3,15	A
DSM	DSMF	3,50	3,15	A
DTE	DTE	1,40	1,25	A
DTE	DTEF	1,40	1,25	A
DXB	DXB	2,40	2,15	A
DXB	DXBF	2,40	2,15	A
DYS1	DSYF	4,20	3,80	A
E2F	E2F	6,40	5,45	A
E2F	E2FF	6,40	5,45	A
E3B	E3BF	1,80	1,60	A
EAD	EAD	2,90	2,65	A
EAD	EADF	2,90	2,65	A
EAI	EAIF	9,20	8,50	A
EAM	EAMF	0,30	0,25	A
EBO	EBOF	6,10	5,70	A

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MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
EDP	EDPF	0,50	0,40	A
EF3	EF3F	19,40	7,00	A
EFC	EFCF	17,70	17,00	A
EFG	EFGF	3,20	2,80	A
EG4	EG4F	2,00	1,70	A
EIA	EIA	2,60	2,35	A
EIA	EIAF	2,60	2,35	A
EIA	EIAG	2,60	2,35	A
ELV	ELV	1,40	1,30	A
ELV	ELVF	1,40	1,30	A
EMP	EMP	12,00%	11,50%	P
ENA	ELEG	4,10	3,80	A
ENA	ENA	4,10	3,80	A
ENL5	ENL5	0,90	0,79	A
ENL5	ENLF	0,90	0,79	A
ENT	ENT5	2,50	2,30	A
ENT	ENTF	2,50	2,30	A
ENUR	ENUF	1,40	1,25	A
ENUR	ENUR	1,40	1,25	A
EOA	EOA	10,90	9,50	A
EOA	EOAG	10,90	9,50	A
EPC	EPC	13,00%	13,00%	P
ERCB	ERCB	0,30	0,26	A
ERCB	ERCF	0,30	0,26	A
ESA	FESA	36,10	32,00	A
ESA	OESA	36,10	32,00	A
ESB	FESB	35,90	33,00	A
ESB	OESB	35,90	33,00	A
ESC	FESC	43,10	37,00	A
ESC	OESC	43,10	37,00	A
ESE	FESE	33,20	30,00	A
ESE	OESE	33,20	30,00	A
ESF	FESF	40,80	38,00	A
ESF	OESF	40,80	38,00	A
ESG	FESG	40,50	37,00	A
ESG	OESG	40,50	37,00	A
ESH	FESH	40,70	38,00	A
ESH	OESH	40,70	38,00	A
ESI	FESI	26,20	24,00	A
ESI	OESI	26,20	24,00	A
ESL	EFXF	8,80	8,50	A
ESM	FESM	18,40	17,00	A
ESM	OESM	18,40	17,00	A
ESN	FESN	37,70	34,00	A
ESN	OESN	37,70	34,00	A
ESO	FESO	24,30	23,00	A
ESO	OESO	24,30	23,00	A

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MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
ESR	FESR	29,70	27,00	A
ESR	OESR	29,70	27,00	A
ESS	FESS	32,50	31,00	A
ESS	OESS	32,50	31,00	A
EST	FEST	36,20	33,00	A
EST	OEST	36,20	33,00	A
ESU	FESU	40,90	37,00	A
ESU	OESU	40,90	37,00	A
ESV	FESV	15,00	13,50	A
ESV	OESV	15,00	13,50	A
ESY	FESY	34,60	32,00	A
ESY	OESY	34,60	32,00	A
ESZ	FESZ	28,60	25,00	A
ESZ	OESZ	28,60	25,00	A
ETX	ETXF	1,60	1,50	A
EUN2	EUN2	3,30	3,00	A
EUN2	EUNF	3,30	3,00	A
EUQ	RFXF	11,60	10,80	A
EUSX	FESX	328,50	300,00	A
EUSX	OES1	328,50	300,00	A
EUSX	OES2	328,50	300,00	A
EUSX	OES4	328,50	300,00	A
EUSX	OES5	328,50	300,00	A
EUSX	OESX	328,50	300,00	A
EXS1	EXS1	5,30	4,75	A
EXS1	EXSF	5,30	4,75	A
EXW1	EXW1	3,40	3,05	A
EXW1	EXWF	3,40	3,05	A
F1PE	F1PE	1,70	1,70	A
F1TA	F1TA	333,00	310,00	A
F1TA	O1TA	333,00	310,00	A
F2PE	F2PE	3,00	3,00	A
F3D	FUGF	4,00	3,55	A
F5C0	F5C0	2,00	2,00	A
F5C1	F5C1	2,00	2,00	A
F5C2	F5C2	2,00	2,00	A
F5C3	F5C3	2,00	2,00	A
F5E0	F5E0	0,29	0,29	A
F5E1		0,29	0,29	A
F5E2	F5E2	0,29	0,29	A
F5E3	F5E3	0,29	0,29	A
F5H0	F5H0	0,55	0,55	A
F5H1	F5H1	0,55	0,55	A
F5H2	F5H2	0,55	0,55	A
F5H3	F5H3	0,55	0,55	A
FCC	FCCF	7,70	7,60	A
FEO1	FEO1	0,20	0,20	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
FEU3	FEU3	0,25	0,25	A
FGBL	FGBL	1,40	1,40	A
FGBL	OGBL	1,40	1,40	A
FGBM	FGBM	0,80	0,80	A
FGBM	OGBM	0,80	0,80	A
FGBS	FGBS	0,35	0,35	A
FGBS	OGBS	0,35	0,35	A
FGBX	FGBX	2,85	2,85	A
FIA5	FIA5	2,00	1,80	A
FIA5	FIAF	2,00	1,80	A
FME	FME	11,30	10,50	A
FME	FMEG	11,30	10,50	A
FMNB	FMNF	2,40	2,15	A
FO4	FO4	3,50	3,20	A
FO4	FO4F	3,50	3,20	A
FOT	FOT	2,30	2,05	A
FOT	FOTF	2,30	2,05	A
FOX	FFOX	237,10	220,00	A
FOX	OFOX	237,10	220,00	A
FRA	FRAF	5,70	5,70	A
FRDX	FRDX	220,00	220,00	A
FRE3	FRE3	5,05	5,45	A
FRE3	FREG	5,05	5,45	A
FSC1	FSC1	100,00	100,00	A
FSC2	FSC2	100,00	100,00	A
FSC3	FSC3	100,00	100,00	A
FSE	FSE	2,60	2,45	A
FSE	FSEF	2,60	2,45	A
FSE1	FSE1	100,00	100,00	A
FSE2	FSE2	100,00	100,00	A
FSE3	FSE3	100,00	100,00	A
FSH1	FSH1	100,00	100,00	A
FSH2	FSH2	100,00	100,00	A
FSH3	FSH3	100,00	100,00	A
FSH4	FSH4	100,00	100,00	A
FSH5	FSH5	100,00	100,00	A
FSH6	FSH6	100,00	100,00	A
FTE	FTE	2,60	2,35	A
FTE	FTEF	2,60	2,35	A
G1A	G1AF	2,20	1,65	A
GAN	GANF	3,80	3,20	A
GAZ	GAZF	4,20	3,80	A
GBB	GBBF	5,20	4,50	A
GBF	GBFF	7,10	6,00	A
GCC	GCCF	1,50	1,06	A
GDG	GDGF	16,00	15,00	A
GEBN	GBRF	192,10	195,00	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
GEBN	GEBN	192,10	195,00	A
GEC	GEC	10,00%	10,00%	P
GF8	GF8F	2,90	2,65	A
GIVN	GIVF	116,20	110,00	A
GIVN	GIVN	116,20	110,00	A
GN5	GN5F	1,20	1,20	A
GOB	GOB	7,50	6,95	A
GOB	GOBF	7,50	6,95	A
GOP	FERF	7,80	7,30	A
GTI	FGTI	17,40	17,00	A
GTI	OGTI	17,40	17,00	A
GTO	GTO	1,80	1,55	A
GTO	GTOG	1,80	1,55	A
GTQ1	GTQF	2,80	2,20	A
GZF	GZF	3,60	3,25	A
GZF	GZFF	3,60	3,25	A
HAV	HAVF	0,50	0,40	A
HCB	HCBF	3,30	3,00	A
HDD	HDDF	3,50	3,20	A
HEH	HEHF	3,40	3,15	A
HEI	HEFF	11,90	10,80	A
HEN3	HEN3	11,40	10,50	A
HEN3	HENF	11,40	10,50	A
HESF	HESF	10,40	10,20	A
HK1F	HK1F	2,30	2,30	A
HMI	HMIF	10,80	10,00	A
HMY	HMY	0,60	0,50	A
HMY	HMYF	0,60	0,50	A
HNK	HNK	4,00	3,65	A
HNK	HNKF	4,00	3,65	A
HNR1	HNR1	3,70	3,15	A
HNR1	HNRF	3,70	3,15	A
HOLN	HOLG	12,90	12,00	A
HOLN	HOLN	12,90	12,00	A
HOT	HOT	8,00	6,90	A
HOT	HOTF	8,00	6,90	A
HRX	HRX	5,10	4,65	A
HRX	HRXF	5,10	4,65	A
HUK	HUKF	1,30	1,25	A
HVM	HVM	4,10	3,85	A
I4M	I4MF	1,20	1,10	A
IBE	IBE	3,60	3,25	A
IBE	IBEF	3,60	3,25	A
IBL	IBLF	0,50	0,31	A
IBM	IBM	10,00%	10,00%	P
IDA	IDAF	2,00	1,75	A
IES5	IES5	0,60	0,55	A

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MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
IES5	IESF	0,60	0,55	A
IFX	IFX	1,60	1,45	A
IFX	IFXF	1,60	1,45	A
IIL	IILF	0,80	0,67	A
ILB	ILBF	2,20	2,10	A
IMO	IMOF	1,30	1,14	A
IMZ	COFF	6,80	6,40	A
INL	INL	10,00%	10,00%	P
INN	INN	3,40	3,15	A
INN	INNF	3,40	3,15	A
IPD	IPDF	0,40	0,32	A
ISP	ISPA	4,10	3,85	A
ISP	ISPF	4,10	3,85	A
ITA	ITAF	2,40	2,30	A
ITK	ITKF	5,70	5,25	A
IVG	IVGF	3,60	3,30	A
IW4	IW4F	1,90	1,75	A
IXD	IXDG	4,90	4,30	A
KAR	KAR	10,00%	10,50%	P
KC4	KC4F	4,50	4,20	A
KDB	KDBF	9,70	9,00	A
KEK	KEKF	4,50	3,90	A
KNI	KNIF	10,50	9,40	A
KNI	KNIN	10,50	9,40	A
KNP	BUHF	1,30	1,20	A
KNP	KNP	1,30	1,20	A
KO7F	KO7F	1,90	1,90	A
KPN	KPN	1,50	1,25	A
KPN	KPNF	1,50	1,25	A
KRX	KRXF	2,20	1,95	A
KUD	KUD	6,00	5,45	A
KUD	KUDF	6,00	5,45	A
KYG	KYGF	2,30	2,00	A
LAG	LAGF	7,60	7,40	A
LHA	LHA	2,30	2,05	A
LHA	LHAF	2,30	2,05	A
LIF	LIFF	16,00	14,50	A
LIN	LIN	8,30	7,65	A
LIN	LING	8,30	7,65	A
LIS	LISF	10,00%	10,00%	P
LOGN	LOGF	3,50	3,20	A
LOGN	LOGN	3,50	3,20	A
LONN	LONF	11,80	11,00	A
LONN	LONN	11,80	11,00	A
LOR	LOR	8,80	7,75	A
LOR	LORF	8,80	7,75	A
LRC	LRCF	2,50	2,35	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
LUK	LUKF	6,10	5,60	A
LUX	LUXF	2,50	2,30	A
LXS	LXS	4,00	3,75	A
LXS	LXSF	4,00	3,75	A
LYO	LYO	4,20	3,60	A
LYO	LYOF	4,20	3,60	A
MA3F	MA3F	8,30	7,70	A
MAN	MAN	9,20	7,95	A
MAN	MANF	9,20	7,95	A
MCH	MLXF	8,80	7,60	A
MDAX	F2MX	805,00	710,00	A
MDAX	O2MX	805,00	710,00	A
MDS5	MDS5	0,90	0,80	A
MDS5	MDSF	0,90	0,80	A
ME3F	ME3F	5,40	5,50	A
ME9	ME9F	1,70	1,70	A
MEO	MEO	5,60	5,30	A
MEO	MEOF	5,60	5,30	A
MFX	MFXF	13,00	11,30	A
MLP	MLP	15,00%	14,00%	P
MMT	MMTF	2,80	2,60	A
MOB	MOB	20,00%	20,00%	P
MOH	MOH	8,70	8,50	A
MOH	MOHF	8,70	8,50	A
MOS	MOSF	6,60	6,20	A
MPI	MPIF	0,50	0,49	A
MRK	MRK	9,90	9,50	A
MRK	MRKF	9,90	9,50	A
MSF	MSF	10,00%	10,00%	P
MTA	MTAF	4,90	4,55	A
MTX	MTXF	4,50	3,75	A
MUN	MUNF	0,70	0,60	A
MUV2	MU2F	13,30	11,50	A
MUV2	MUV2	13,30	11,50	A
N10F	N10F	3,70	3,70	A
N4G	N4GF	2,90	2,90	A
N7MF	N7MF	2,00	2,00	A
NAG	NAGF	4,40	3,85	A
NBP	KNFG	2,00	2,00	A
NDAF	NDAF	2,50	2,40	A
NDB	NDB	1,30	1,15	A
NDB	NDBF	1,30	1,15	A
NEF	NEF	2,70	2,55	A
NEF	NEFF	2,70	2,55	A
NESN	NESF	48,50	46,00	A
NESN	NESN	48,50	46,00	A
NKF	NKFF	7,10	6,80	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
NNIA	NNIF	12,10	12,10	A
NOA3	NO3F	2,30	2,05	A
NOA3	NOA3	2,30	2,05	A
NOBE	NOBE	44,70	41,50	A
NOBE	NOBF	44,70	41,50	A
NOVN	NOVF	6,90	7,00	A
NOVN	NOVN	6,90	7,00	A
NP6	NP6F	10,80	9,70	A
NUT	NUT	4,00	3,85	A
NUT	NUTF	4,00	3,85	A
NVJ	NVJF	14,20	12,70	A
OCE	OCEF	1,40	1,25	A
OC11	OCIF	4,90	4,20	A
ODD	ODDF	2,20	2,05	A
OEM	OEM	10,00%	10,00%	P
OEU3	OEU3	0,24	0,24	A
OEW	OEWF	3,50	3,00	A
OJSF	OJSF	0,60	0,60	A
OKB	OKBF	1,40	1,30	A
OMV	OMVF	4,80	4,20	A
ORC	ORC	10,00%	10,00%	P
OTE	OTEF	2,20	2,05	A
OUT	OUTF	2,50	3,15	A
P4I	P4IF	0,40	0,32	A
PAO5	PAO5	0,60	0,54	A
PAR	PARF	13,20	12,50	A
PER	PER	15,40	15,50	A
PER	PERF	15,40	15,50	A
PEU	PEU	5,80	4,95	A
PEU	PEUF	5,80	4,95	A
PHB	PHBF	9,10	8,90	A
PHB	PHBN	9,10	8,90	A
PHI1	PH1F	3,50	3,05	A
PHI1	PHI1	3,50	3,05	A
PIL	PILF	0,10	0,08	A
PJPF	PJPF	2,00	2,00	A
POP	POPF	1,60	1,45	A
POR3	POR3	117,40	100,00	A
POR3	PORF	117,40	100,00	A
POR3	PORG	117,40	100,00	A
PPHN	PPHN	15,00%	13,00%	P
PPX	PPX	13,00	11,50	A
PPX	PPXF	13,00	11,50	A
PSP	PSPF	7,50	7,00	A
PTC	PTCF	1,10	1,00	A
PU4	PU4	3,50	3,45	A
PU4	PU4F	3,50	3,45	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
PU8	PU8F	1,90	2,00	A
PUM	PUM	37,40	26,50	A
PUM	PUMF	37,40	26,50	A
OCE	OCEF	5,80	7,00	A
QIA	QIA	1,60	1,40	A
QIA	QIAF	1,60	1,40	A
RAW	RAWF	12,00	10,20	A
RCE	RCE	11,20	10,00	A
RCE	RCEF	11,20	10,00	A
RE2	RE2F	3,50	3,50	A
REP	REP	2,70	2,35	A
REP	REPF	2,70	2,35	A
RHD	RHDF	0,30	0,27	A
RHM	RHMF	7,20	5,90	A
RK9	RK9F	6,90	6,40	A
RKK	RKKF	3,80	4,30	A
RNL	RNL	9,30	9,00	A
RNL	RNLF	9,30	9,00	A
ROG	ROG	22,50	21,50	A
ROG	ROGF	22,50	21,50	A
ROY	R6CF	2,60	2,45	A
ROY	ROY	2,60	2,45	A
RPL	RPL	1,90	1,95	A
RPL	RPLF	1,90	1,95	A
RSH	RSHF	6,20	5,30	A
RTLF	RTLF	3,60	3,60	A
RTSF	RTSF	0,91	0,91	A
RUKN	RUKF	11,70	10,50	A
RUKN	RUKN	11,70	10,50	A
RW3F	RW3F	7,50	7,40	A
RWE	RWE	8,40	7,60	A
RWE	RWEF	8,40	7,60	A
RWW	RWWF	2,30	2,00	A
RY4G	RY4G	0,70	0,64	A
SAP	SAP	3,70	3,50	A
SAP	SAPG	3,70	3,50	A
SAZ	SAZF	4,70	4,30	A
SBMO	IHCG	2,80	2,65	A
SBMO	SBMO	2,80	2,65	A
SCFF	SCFF	1,30	1,30	A
SCH	SCH	10,00%	10,00%	P
SCMN	SCMG	44,50	45,00	A
SCMN	SCMN	44,50	45,00	A
SDF	SDXF	9,60	7,90	A
SDR	SCOH	2,20	1,80	A
SEJ	SEJF	1,90	1,65	A
SEO	SEO	110,00	110,00	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
SES	SESF	1,50	1,40	A
SGE	SGE	13,90	12,50	A
SGE	SGEF	13,90	12,50	A
SGE	SGEG	13,90	12,50	A
SGM	SGM	1,60	1,40	A
SGM	SGMF	1,60	1,40	A
SGN	SGNF	3,80	3,80	A
SGSN	SGSF	158,50	140,00	A
SGSN	SGSN	158,50	140,00	A
SIE	SIE	8,80	7,80	A
SIE	SIEF	8,80	7,80	A
SIK	SIKF	224,30	205,00	A
SIN	SINF	7,80	7,60	A
SJ7	SJ7	5,70	5,15	A
SJ7	SJ7F	5,70	5,15	A
SLHN	SLHF	32,10	30,50	A
SLHN	SLHN	32,10	30,50	A
SMA	STMF	34,60	33,50	A
SMI	FSMI	695,30	660,00	A
SMI	OSM1	695,30	660,00	A
SMI	OSM2	695,30	660,00	A
SMI	OSM4	695,30	660,00	A
SMI	OSM5	695,30	660,00	A
SMI	OSMI	695,30	660,00	A
SMIM	FSMM	137,90	125,00	A
SMIM	OSMM	137,90	125,00	A
SMPA	SMPA	2,40	2,10	A
SMPA	SMPF	2,40	2,10	A
SND	SND	9,90	9,00	A
SND	SNDF	9,90	9,00	A
SND	SNDG	9,90	9,50	A
SNF	SNFF	0,50	0,45	A
SNW	SNW	6,90	6,45	A
SNW	SNWF	6,90	6,45	A
SOA	SOAF	4,00	3,40	A
SOL	SOLF	11,90	11,00	A
SP7	SP7F	0,05	0,05	A
SPE	SPEF	2,40	2,00	A
SQU	SQU	5,30	10,50	A
SQU	SQUF	5,30	10,50	A
SSY	SSY	12,00%	12,00%	P
STA	FSTA	26,50	23,00	A
STA	OSTA	26,50	23,00	A
STB	FSTB	39,90	38,00	A
STB	OSTB	39,90	38,00	A
STC	FSTC	35,10	31,00	A
STC	OSTC	35,10	31,00	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
STE	FSTE	30,90	28,00	A
STE	OSTE	30,90	28,00	A
STF	FSTF	37,80	35,00	A
STF	OSTF	37,80	35,00	A
STG	FSTG	25,80	23,00	A
STG	OSTG	25,80	23,00	A
STH	FSTH	34,10	33,00	A
STH	OSTH	34,10	33,00	A
STI	FSTI	22,50	21,00	A
STI	OSTI	22,50	21,00	A
STM	FSTM	19,10	18,00	A
STM	OSTM	19,10	18,00	A
STN	FSTN	33,30	31,00	A
STN	OSTN	33,30	31,00	A
STO	FSTO	24,00	22,00	A
STO	OSTO	24,00	22,00	A
STR	FSTR	28,30	26,00	A
STR	OSTR	28,30	26,00	A
STS	FSTS	49,60	44,00	A
STS	OSTS	49,60	44,00	A
STT	FSTT	24,70	23,00	A
STT	OSTT	24,70	23,00	A
STU	FSTU	37,00	34,00	A
STU	OSTU	37,00	34,00	A
STV	FSTV	17,00	15,50	A
STV	OSTV	17,00	15,50	A
STXX	FSTX	289,60	270,00	A
STXX	OSTX	289,60	270,00	A
STY	FSTY	29,90	28,00	A
STY	OSTY	29,90	28,00	A
STZ	FSTZ	31,70	29,00	A
STZ	OSTZ	31,70	29,00	A
SUN	SUN	240,80	145,00	A
SUN	SUNF	240,80	145,00	A
SWS	SWSF	2,20	2,15	A
SWV	SWV	7,60	7,90	A
SWV	SWVG	7,60	7,90	A
SYNN	SYNG	24,70	21,50	A
SYNN	SYNN	24,70	21,50	A
SYST	SYSF	15,80	15,00	A
SYST	SYST	15,80	15,00	A
SZG	SZG	11,60	9,50	A
SZG	SZGF	11,60	9,50	A
SZU	SZUF	1,60	1,60	A
TA1	TA1F	2,00	1,80	A
TABA	TABF	6,40	3,75	A
TDX	FTDX	71,60	59,50	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
TDX	OTDX	71,60	59,50	A
TEN	TENF	1,80	1,70	A
THP	THPF	5,80	4,90	A
TIC	TICF	4,40	4,20	A
TKA	TKA	4,00	3,65	A
TKA	TKAG	4,00	3,65	A
TLSN	TLSF	0,80	0,63	A
TLSN	TLSN	0,80	0,63	A
TNE5	TEFF	1,70	1,55	A
TNE5	TNE5	1,70	1,55	A
TNHF	TNHF	5,70	5,60	A
TNM	TNM	1,50	1,40	A
TNM	TNMF	1,50	1,40	A
TNT	TNT	3,40	3,15	A
TNT	TNTF	3,40	3,15	A
TQI	TQI5	0,30	0,22	A
TQI	TQIF	0,30	0,22	A
TQIR	TQIR	10,00%	10,00%	P
TRV	TRV	10,00%	10,00%	P
TTEB	TTEB	2,80	2,35	A
TTEB	TTEF	2,80	2,35	A
TTFE	TTFE	5,80	5,80	A
TUI	TUI	2,10	2,50	A
TUI	TUIF	2,10	2,50	A
UBL	UBLF	21,10	22,00	A
UBSN	UBSG	7,60	7,05	A
UBSN	UBSN	7,60	7,05	A
UDH	UDHF	16,80	5,00	A
UEF	UEFF	4,30	3,85	A
UEI	UEIF	0,30	0,26	A
UESF	UESF	8,50	8,50	A
UFG	UFGF	1,40	1,30	A
UHR	UHFF	37,40	34,00	A
UHRN	UHRF	6,90	5,95	A
UHRN	UHRN	6,90	5,95	A
UNAX	UNAX	12,00%	10,50%	P
UNC	UNCF	4,30	4,75	A
UNF	UNFF	0,30	0,26	A
UNI	UNI	2,30	1,95	A
UNI	UNIH	2,30	1,95	A
V1S	V1SF	4,60	3,70	A
VAC	VACF	20,00	19,00	A
VAS	VASF	5,30	4,70	A
VATN	VATF	17,70	15,00	A
VDX	FVDX	4,00	3,85	A
VED	VED	1,80	1,60	A
VED	VEDF	1,80	1,60	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
VHM	VHMF	4,70	3,90	A
VLM	VLMF	4,10	3,70	A
VMH	VMH	11,00%	6,00%	P
VMS	VMSF	4,10	3,70	A
VNU	VNU	10,00%	1,00%	P
VO3F	VO3F	9,00	6,10	A
VOW	VOW	11,30	9,50	A
VOW	VOWF	11,30	9,50	A
VSA	VSAF	4,40	3,65	A
VSM	FVSM	2,90	3,95	A
VSX	FVSX	3,80	3,75	A
VVD	VVD	5,90	5,25	A
VVD	VVDF	5,90	5,25	A
VWU	VWU	3,80	3,35	A
VWU	VWUF	3,80	3,35	A
WER	WERF	11,20	9,70	A
WIB	WIBF	4,90	4,40	A
WIN	WING	7,00	12,40	A
WOS	WOS	2,30	2,20	A
WOS	WOSF	2,30	2,20	A
XCA	XCA	3,10	3,00	A
XCA	XCAG	3,10	3,00	A
XMT	XMT	7,00	6,55	A
XMT	XMTF	7,00	6,55	A
XNP	XNPF	9,20	8,50	A
XSO	XSOF	3,20	2,70	A
YIT	YITF	2,60	2,90	A
YT2	YT2F	1,80	1,65	A
ZDC	ZDCF	5,50	4,90	A
ZDO	ZDOF	2,70	2,50	A
ZURN	ZURF	38,90	39,00	A
ZURN	ZURN	38,90	39,00	A

Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
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Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
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Eurex Margin Parameters as of May 25, 2007

MARGIN CLASS	PRODUCT ID	Initial Margin NEW	Initial Margin OLD	MP in ABSOLUTE (A) / PERCENTAGE (P)
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