

X-pand into the Future



## eurex circular 310/08

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**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
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### Eurex Margin Parameters for Volatility Futures

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**Content may be most important for:**

☞ All departments

**Attachments:**

none

As of **December 19, 2008** Eurex adjusted the margin parameters for Volatility Futures and broadcasted it via **Market Supervision Messages** window.

The new values are:

FV SX = 10.75 absolute

FV DX = 11.76 absolute

FV SM = 9.36 absolute



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