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e u r e x c l e a r i n g
rundschreiben 006/10

Datum: Frankfurt, 25. Januar 2010
Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
Autorisiert von: Thomas Book

Aktion erforderlich

Eurex Spread Margin-Parameter: Anpassung zum 29. Januar 2010

Verweis auf Eurex-Rundschreiben: 041/09

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Zielgruppe:	**Anhänge:**
Ü Middle + Backoffice Ü Revision/Security Coordination	1. Eurex Spread Margin Parameter für Single Stock Futures zum 29. Januar 2010 2. Eurex Spread Margin Parameter für alle anderen Produkte zum 29. Januar 2010

Anbei erhalten Sie die Aufstellung der ab dem Batch-Lauf vom **29. Januar 2010** gültigen Parameter.

Bitte beachten Sie, dass die neuen Margin-Parameter an diesem Tag bereits in der untertägigen Datei

„PARMINTRYYMMDD00.dat“

enthalten sind.

Die Anhänge enthalten die Spread Margin-Parameter aller an Eurex handelbaren Futures-Produkte.

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

Attachment 1 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for Single Stock Futures

A_PRODUCT_ ID:	A_PRODUCT _TYPE:	A_SPOT_MONTH _SPREAD_ RATE:	A_BACK_MONTH_ SPREAD_RATE:	NEW SPREAD MARGIN:	Absolute Percentage Change:	A_DIVIDEND_ AMOUNT	Multiplier	Currency
AALG	FSTK	26000	26000	4,455.00	82.87%	0.00	1,000.00	GBX
AAPF	FSTK	25	25	40.00	60.00%	0.00	100.00	USD
ABBF	FSTK	55	55	50.00	9.09%	0.42	100.00	CHF
ABEH	FSTK	40	40	35.00	12.50%	0.30	100.00	EUR
ABFF	FSTK	18000	18000	10,205.00	43.31%	8.71	1,000.00	GBX
ABTF	FSTK	45	45	55.00	22.22%	0.44	100.00	USD
ACBF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
ACEF	FSTK	15	15	40.00	166.67%	0.35	100.00	EUR
ACRG	FSTK	115	115	110.00	4.35%	1.00	100.00	EUR
ADBF	FSTK	5	5	10.00	100.00%	0.00	100.00	USD
ADEF	FSTK	130	130	100.00	23.08%	0.86	100.00	CHF
ADMF	FSTK	20	20	20.00	0.00%	0.14	100.00	USD
ADPF	FSTK	40	40	45.00	12.50%	0.34	100.00	USD
ADSG	FSTK	55	55	60.00	9.09%	0.50	100.00	EUR
AENF	FSTK	5	5	5.00	0.00%	0.01	100.00	EUR
AFRF	FSTK	70	70	5.00	92.86%	0.00	100.00	EUR
AGBF	FSTK	210	210	210.00	0.00%	1.95	100.00	EUR
AHCF	FSTK	20	20	25.00	25.00%	0.10	100.00	USD
AHOG	FSTK	20	20	20.00	0.00%	0.17	100.00	EUR
AIGF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
AIRH	FSTK	215	215	240.00	11.63%	2.25	100.00	EUR
AIXF	FSTK	15	15	15.00	0.00%	0.11	100.00	EUR
AKUF	FSTK	40	40	105.00	162.50%	0.95	100.00	EUR
ALBF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
ALVF	FSTK	25	25	40.00	60.00%	3.60	10.00	EUR
AMAF	FSTK	10	10	10.00	0.00%	0.06	100.00	USD
AMBF	FSTK	300	300	305.00	1.67%	2.90	100.00	EUR
AMEF	FSTK	12500	12500	12,480.00	0.16%	11.22	1,000.00	GBX
AMGF	FSTK	10	10	10.00	0.00%	0.00	100.00	USD
AMLF	FSTK	7000	7000	11,660.00	66.57%	11.00	1,000.00	GBX
AMZF	FSTK	15	15	25.00	66.67%	0.00	100.00	USD
ANAF	FSTK	15	15	15.00	0.00%	1.07	10.00	EUR
ANTF	FSTK	4500	4500	4,645.00	3.22%	3.00	1,000.00	GBX
AOMG	FSTK	140	140	125.00	10.71%	1.12	100.00	EUR
AOPF	FSTK	115	115	205.00	78.26%	0.37	500.00	EUR
AOXF	FSTK	55	55	55.00	0.00%	0.52	100.00	EUR
APAF	FSTK	30	30	45.00	50.00%	0.25	100.00	USD
APCF	FSTK	20	20	20.00	0.00%	0.09	100.00	USD
APOF	FSTK	15	15	10.00	33.33%	0.00	100.00	USD
ARLF	FSTK	55	55	55.00	0.00%	0.50	100.00	EUR
ARMF	FSTK	500	500	1,770.00	254.00%	1.45	1,000.00	GBX
ASGF	FSTK	50	50	50.00	0.00%	0.46	100.00	EUR
ASMG	FSTK	25	25	25.00	0.00%	0.20	100.00	EUR
ASSF	FSTK	40	40	40.00	0.00%	0.36	100.00	EUR
ATEF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
ATLG	FSTK	5	5	5.00	0.00%	0.00	50.00	CHF
AULF	FSTK	5	5	10.00	100.00%	0.00	500.00	EUR
AUYF	FSTK	16500	16500	2,670.00	83.82%	0.01	1,000.00	GBX
AVF	FSTK	15500	15500	15,210.00	1.87%	14.50	1,000.00	GBX
AXAF	FSTK	40	40	50.00	25.00%	0.46	102.35	EUR
AXAG	FSTK	40	40	50.00	25.00%	0.46	100.00	EUR
AXIF	FSTK	80	80	30.00	62.50%	0.20	100.00	EUR
AXPF	FSTK	25	25	30.00	20.00%	0.18	100.00	USD
AZNF	FSTK	51500	51500	110,185.00	113.95%	104.99	1,000.00	GBX
AZUF	FSTK	15	15	15.00	0.00%	0.08	100.00	EUR
B5AF	FSTK	105	105	110.00	4.76%	1.00	100.00	EUR

Attachment 1 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for Single Stock Futures

A_PRODUCT_ ID:	A_PRODUCT _TYPE:	A_SPOT_MONTH _SPREAD_ RATE:	A_BACK_MONTH_ SPREAD_RATE:	NEW SPREAD MARGIN:	Absolute Percentage Change:	A_DIVIDEND_ AMOUNT	Multiplier	Currency
BACF	FSTK	35	35	5.00	85.71%	0.01	100.00	USD
BAEG	FSTK	35	35	20.00	42.86%	0.30	50.00	CHF
BAEH	FSTK	55	55	40.00	27.27%	0.30	100.00	CHF
BAFF	FSTK	6500	6500	10,220.00	57.23%	9.60	1,000.00	GBX
BAIF	FSTK	500	500	340.00	32.00%	0.00	1,000.00	GBX
BAKG	FSTK	10	10	10.00	0.00%	0.07	100.00	EUR
BALF	FSTK	315	315	410.00	30.16%	3.90	100.00	CHF
BARG	FSTK	2000	2000	2,510.00	25.50%	2.00	1,000.00	GBX
BASF	FSTK	255	255	305.00	19.61%	1.45	200.00	EUR
BASG	FSTK	255	255	155.00	39.22%	1.45	100.00	EUR
BATF	FSTK	20	20	20.00	0.00%	0.16	100.00	EUR
BAXF	FSTK	35	35	40.00	14.29%	0.29	100.00	USD
BAYF	FSTK	135	135	140.00	3.70%	1.30	100.00	EUR
BBVF	FSTK	15	15	20.00	33.33%	0.13	100.00	EUR
BCAF	FSTK	55	55	40.00	27.27%	0.07	500.00	EUR
BCOF	FSTK	50	50	55.00	10.00%	0.42	100.00	USD
BCPF	FSTK	10	10	5.00	50.00%	0.00	500.00	EUR
BCVF	FSTK	2065	2065	2,075.00	0.48%	20.00	100.00	CHF
BDEF	FSTK	500	500	225.00	55.00%	0.00	1,000.00	GBX
BDSG	FSTK	15	15	10.00	33.33%	0.07	100.00	EUR
BDTF	FSTK	25	25	105.00	320.00%	1.00	100.00	EUR
BDVG	FSTK	10	10	5.00	50.00%	0.03	100.00	EUR
BDXF	FSTK	45	45	50.00	11.11%	0.33	100.00	USD
BEIF	FSTK	80	80	45.00	43.75%	0.75	50.33	EUR
BEIG	FSTK	80	80	85.00	6.25%	0.75	100.00	EUR
BGCF	FSTK	25	25	25.00	0.00%	2.40	10.00	EUR
BGFF	FSTK	6500	6500	9,005.00	38.54%	6.98	1,000.00	GBX
BGPF	FSTK	40	40	25.00	37.50%	0.21	100.00	EUR
BHIF	FSTK	25	25	25.00	0.00%	0.15	100.00	USD
BIFF	FSTK	75	75	75.00	0.00%	1.35	50.00	EUR
BIHF	FSTK	15000	15000	8,780.00	41.47%	8.30	1,000.00	GBX
BIIF	FSTK	10	10	10.00	0.00%	0.00	100.00	USD
BIOF	FSTK	100	100	90.00	10.00%	1.60	50.00	CHF
BIRF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
BIXF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
BKCF	FSTK	10	10	10.00	0.00%	0.06	100.00	USD
BKFF	FSTK	15	15	15.00	0.00%	0.09	100.00	USD
BKPF	FSTK	20	20	5.00	75.00%	0.00	100.00	EUR
BLNF	FSTK	7500	7500	7,260.00	3.20%	6.50	1,000.00	GBX
BLTF	FSTK	32500	32500	29,800.00	8.31%	26.42	1,000.00	GBX
BM3F	FSTK	40	40	40.00	0.00%	0.32	100.00	EUR
BMEF	FSTK	105	105	105.00	0.00%	0.98	100.00	EUR
BMTF	FSTK	29500	29500	69,195.00	134.56%	65.66	1,000.00	GBX
BMWF	FSTK	30	30	40.00	33.33%	0.30	100.00	EUR
BMYF	FSTK	35	35	40.00	14.29%	0.32	100.00	USD
BNIF	FSTK	55	55	60.00	9.09%	0.40	100.00	USD
BNPG	FSTK	330	330	145.00	56.06%	1.30	102.89	EUR
BNPH	FSTK	330	330	140.00	57.58%	1.30	100.00	EUR
BNZF	FSTK	8500	8500	17,345.00	104.06%	16.27	1,000.00	GBX
BOSG	FSTK	140	140	145.00	3.57%	1.37	100.00	EUR
BPDG	FSTK	370	370	320.00	13.51%	0.30	1,000.00	EUR
BPEF	FSTK	20	20	200.00	900.00%	0.18	1,000.00	EUR
BPF	FSTK	12000	12000	9,640.00	19.67%	8.59	1,000.00	GBX
BPIF	FSTK	100	100	100.00	0.00%	0.19	500.00	EUR
BPMF	FSTK	10	10	10.00	0.00%	0.08	100.00	EUR
BPMG	FSTK	10	10	90.00	800.00%	0.08	1,000.00	EUR

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BPQF	FSTK	10	10	5.00	50.00%	0.04	50.00	EUR
BPSF	FSTK	5	5	175.00	3400.00%	0.16	1,000.00	EUR
BPVF	FSTK	80	80	25.00	68.75%	0.04	500.00	EUR
BRBF	FSTK	6000	6000	14,915.00	148.58%	13.84	1,000.00	GBX
BRQF	FSTK	30	30	30.00	0.00%	0.27	100.00	EUR
BSNH	FSTK	115	115	125.00	8.70%	1.17	100.00	EUR
BSVG	FSTK	145	145	125.00	13.79%	1.19	100.00	EUR
BSYF	FSTK	12500	12500	8,875.00	29.00%	7.92	1,000.00	GBX
BTAF	FSTK	1500	1500	4,800.00	220.00%	4.55	1,000.00	GBX
BUIF	FSTK	410	410	55.00	86.59%	0.04	1,000.00	EUR
BW9F	FSTK	5	5	5.00	0.00%	0.00	50.00	EUR
BX7F	FSTK	35	35	155.00	342.86%	1.50	100.00	EUR
BYGF	FSTK	155	155	160.00	3.23%	1.50	100.00	EUR
C1CF	FSTK	75	75	75.00	0.00%	1.38	50.00	EUR
C3BF	FSTK	7000	7000	15,080.00	115.43%	13.67	1,000.00	GBX
C8RF	FSTK	10	10	15.00	50.00%	0.01	500.00	USD
CAJF	FSTK	245	245	270.00	10.20%	2.45	105.60	EUR
CAJG	FSTK	245	245	260.00	6.12%	2.45	100.00	EUR
CARF	FSTK	115	115	115.00	0.00%	1.04	100.00	EUR
CASG	FSTK	80	80	70.00	12.50%	0.63	100.00	EUR
CATF	FSTK	50	50	55.00	10.00%	0.42	100.00	USD
CBKF	FSTK	15	15	5.00	66.67%	0.00	100.00	EUR
CCLF	FSTK	27500	27500	3,795.00	86.20%	0.00	1,000.00	GBX
CDIF	FSTK	55	55	140.00	154.55%	1.25	100.00	EUR
CE2F	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
CELF	FSTK	10	10	10.00	0.00%	0.00	100.00	USD
CEMF	FSTK	10	10	10.00	0.00%	0.00	1,000.00	EUR
CFRI	FSTK	35	35	50.00	42.86%	0.40	100.00	CHF
CGEF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
CGMF	FSTK	105	105	110.00	4.76%	1.00	100.00	EUR
CGYG	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
CH1F	FSTK	35	35	35.00	0.00%	0.25	100.00	USD
CHKF	FSTK	15	15	15.00	0.00%	0.08	100.00	USD
CILF	FSTK	130	130	215.00	65.38%	2.00	100.00	EUR
CITF	FSTK	5	5	5.00	0.00%	0.01	100.00	USD
CL6F	FSTK	110	110	130.00	18.18%	2.50	50.00	EUR
CLFF	FSTK	60	60	60.00	0.00%	0.44	100.00	USD
CLNF	FSTK	5	5	5.00	0.00%	0.00	100.00	CHF
CLSF	FSTK	55	55	55.00	0.00%	0.48	100.00	EUR
CMAG	FSTK	55	55	40.00	27.27%	0.07	502.82	EUR
CMAH	FSTK	55	55	10.00	81.82%	0.07	100.31	EUR
CMAI	FSTK	55	55	10.00	81.82%	0.07	100.00	EUR
CMCF	FSTK	10	10	10.00	0.00%	0.07	100.00	USD
CNAF	FSTK	5500	5500	10,190.00	85.27%	9.70	1,000.00	GBX
CNEF	FSTK	4000	4000	585.00	85.38%	0.00	1,000.00	GBX
CNHF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
COBF	FSTK	2000	2000	4,400.00	120.00%	3.99	1,000.00	GBX
CONG	FSTK	5	5	10.00	100.00%	0.00	103.41	EUR
CONH	FSTK	5	5	10.00	100.00%	0.00	100.00	EUR
COPF	FSTK	55	55	60.00	9.09%	0.50	100.00	USD
COSF	FSTK	30	30	30.00	0.00%	0.18	100.00	USD
COVF	FSTK	10	10	25.00	150.00%	0.16	100.00	USD
CPGF	FSTK	9000	9000	10,555.00	17.28%	9.78	1,000.00	GBX
CPIF	FSTK	7000	7000	12,530.00	79.00%	11.30	1,000.00	GBX
CPLF	FSTK	10	10	5.00	50.00%	0.00	100.00	EUR
CPSF	FSTK	30	30	40.00	33.33%	0.70	50.00	EUR

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CPVF	FSTK	100	100	105.00	5.00%	0.19	500.00	EUR
CPWF	FSTK	2500	2500	3,670.00	46.80%	3.33	1,000.00	GBX
CR5F	FSTK	75	75	85.00	13.33%	0.07	1,182.39	EUR
CR5G	FSTK	75	75	75.00	0.00%	0.07	1,046.60	EUR
CR5H	FSTK	75	75	70.00	6.67%	0.07	1,000.00	EUR
CRGG	FSTK	25	25	25.00	0.00%	0.21	100.00	EUR
CRTF	FSTK	15	15	15.00	0.00%	0.12	100.00	EUR
CSCF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
CSFF	FSTK	120	120	115.00	4.17%	1.05	100.00	EUR
CSGG	FSTK	90	90	185.00	105.56%	1.75	100.00	CHF
CSMF	FSTK	30	30	35.00	16.67%	0.65	50.00	EUR
CSVF	FSTK	20	20	30.00	50.00%	0.50	50.00	EUR
CSXF	FSTK	30	30	30.00	0.00%	0.22	100.00	USD
CTNF	FSTK	10	10	10.00	0.00%	0.00	100.00	EUR
CVCF	FSTK	5	5	10.00	100.00%	0.00	100.00	USD
CVSF	FSTK	15	15	15.00	0.00%	0.09	100.00	USD
CVXF	FSTK	80	80	85.00	6.25%	0.68	100.00	USD
CWFF	FSTK	3500	3500	6,555.00	87.29%	6.30	1,000.00	GBX
D9CF	FSTK	115	115	5.00	95.65%	0.00	100.00	EUR
D9FF	FSTK	6500	6500	12,575.00	93.46%	11.85	1,000.00	GBX
DAIF	FSTK	35	35	50.00	42.86%	0.40	100.00	EUR
DB1G	FSTK	220	220	180.00	18.18%	1.70	100.00	EUR
DBKF	FSTK	70	70	105.00	50.00%	0.95	100.00	EUR
DCCF	FSTK	30	30	50.00	66.67%	0.42	100.00	EUR
DCSF	FSTK	25	25	25.00	0.00%	0.42	50.00	EUR
DDFF	FSTK	50	50	50.00	0.00%	0.41	100.00	USD
DEFF	FSTK	35	35	40.00	14.29%	0.28	100.00	USD
DELF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
DEQF	FSTK	110	110	110.00	0.00%	1.05	100.00	EUR
DFFF	FSTK	50	50	55.00	10.00%	0.44	100.00	USD
DGEF	FSTK	26500	26500	15,715.00	40.70%	13.90	1,000.00	GBX
DHRF	FSTK	15	15	20.00	33.33%	0.03	100.00	USD
DHZF	FSTK	175	175	170.00	2.86%	1.58	100.00	EUR
DISF	FSTK	5	5	45.00	800.00%	0.35	100.00	USD
DMGF	FSTK	14000	14000	7,060.00	49.57%	6.25	1,000.00	GBX
DOUF	FSTK	115	115	120.00	4.35%	1.10	100.00	EUR
DPBF	FSTK	15	15	5.00	66.67%	0.00	100.00	EUR
DPWF	FSTK	45	45	50.00	11.11%	0.43	100.00	EUR
DRIF	FSTK	10	10	35.00	250.00%	0.25	100.00	USD
DRXF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
DSGF	FSTK	500	500	60.00	88.00%	0.00	1,000.00	GBX
DSMF	FSTK	40	40	70.00	75.00%	0.64	100.00	EUR
DSYF	FSTK	60	60	65.00	8.33%	0.55	100.00	EUR
DTEF	FSTK	60	60	80.00	33.33%	0.74	100.00	EUR
DTVF	FSTK	5	5	10.00	100.00%	0.00	100.00	USD
DUKF	FSTK	30	30	30.00	0.00%	0.24	100.00	USD
DVFF	FSTK	20	20	20.00	0.00%	0.10	100.00	USD
DVNF	FSTK	30	30	30.00	0.00%	0.16	100.00	USD
DWDF	FSTK	5	5	15.00	200.00%	0.05	100.00	USD
DXBF	FSTK	25	25	5.00	80.00%	0.00	100.00	EUR
E2FF	FSTK	80	80	70.00	12.50%	0.60	100.00	EUR
E3BF	FSTK	5	5	80.00	1500.00%	0.72	100.00	EUR
EADF	FSTK	40	40	25.00	37.50%	0.20	100.00	EUR
EAIF	FSTK	265	265	265.00	0.00%	2.53	100.00	EUR
EAMF	FSTK	115	115	55.00	52.17%	0.05	1,000.00	EUR
EBAF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD

Attachment 1 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for Single Stock Futures

A_PRODUCT_ ID:	A_PRODUCT _TYPE:	A_SPOT_MONTH _SPREAD_ RATE:	A_BACK_MONTH_ SPREAD_RATE:	NEW SPREAD MARGIN:	Absolute Percentage Change:	A_DIVIDEND_ AMOUNT	Multiplier	Currency
EBOF	FSTK	60	60	60.00	0.00%	0.50	100.00	EUR
EDNF	FSTK	55	55	55.00	0.00%	0.05	1,000.00	EUR
EDPF	FSTK	15	15	15.00	0.00%	0.11	100.00	EUR
EF3F	FSTK	15	15	15.00	0.00%	1.20	10.00	EUR
EFCF	FSTK	175	175	230.00	31.43%	4.25	50.00	EUR
EFGF	FSTK	5	5	10.00	100.00%	0.10	50.00	EUR
EFXF	FSTK	85	85	110.00	29.41%	1.00	100.00	EUR
EG4F	FSTK	35	35	50.00	42.86%	0.44	100.00	EUR
EIAG	FSTK	55	55	60.00	9.09%	0.57	100.00	EUR
ELEF	FSTK	160	160	160.00	0.00%	1.50	100.00	EUR
ELVG	FSTK	10	10	20.00	100.00%	0.15	100.00	EUR
EMCF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
EMGG	FSTK	14500	14500	15,945.00	9.97%	15.47	1,000.00	GBX
EMRF	FSTK	40	40	45.00	12.50%	0.33	100.00	USD
ENLG	FSTK	130	130	160.00	23.08%	0.15	1,000.00	EUR
ENRF	FSTK	14500	14500	27,385.00	88.86%	25.75	1,000.00	GBX
ENTF	FSTK	290	290	270.00	6.90%	0.50	500.00	EUR
ENUF	FSTK	25	25	20.00	20.00%	0.16	100.00	EUR
EOAG	FSTK	375	375	445.00	18.67%	1.43	300.00	EUR
EOAH	FSTK	375	375	150.00	60.00%	1.43	100.00	EUR
EOGF	FSTK	30	30	35.00	16.67%	0.15	100.00	USD
ERAF	FSTK	560	560	565.00	0.89%	5.25	100.00	EUR
ERCG	FSTK	10	10	10.00	0.00%	0.07	100.00	EUR
ESIF	FSTK	20	20	20.00	0.00%	0.00	100.00	USD
ESRF	FSTK	15	15	15.00	0.00%	0.00	100.00	USD
ETIF	FSTK	500	500	160.00	68.00%	0.00	1,000.00	GBX
ETXF	FSTK	125	125	125.00	0.00%	1.20	100.00	EUR
EUNF	FSTK	15	15	20.00	33.33%	0.13	100.00	EUR
EVNF	FSTK	40	40	40.00	0.00%	0.37	100.00	EUR
EXCF	FSTK	65	65	65.00	0.00%	0.55	100.00	USD
EXPF	FSTK	5500	5500	9,100.00	65.45%	8.06	1,000.00	GBX
EXSF	FSTK	50	50	50.00	0.00%	0.40	100.00	EUR
F2CR	FSTK	300	300	20.00	93.33%	0.00	1,000.00	EUR
F2EA	FSTK	300	300	25.00	91.67%	0.00	1,000.00	EUR
FCCF	FSTK	80	80	80.00	0.00%	1.54	50.00	EUR
FCER	FSTK	300	300	20.00	93.33%	0.00	1,000.00	EUR
FCXF	FSTK	60	60	30.00	50.00%	0.15	100.00	USD
FDXF	FSTK	25	25	30.00	20.00%	0.11	100.00	USD
FERF	FSTK	155	155	70.00	54.84%	0.16	400.00	EUR
FGPF	FSTK	8000	8000	16,180.00	102.25%	15.52	1,000.00	GBX
FIAF	FSTK	60	60	10.00	83.33%	0.00	500.00	EUR
FIEF	FSTK	150	150	150.00	0.00%	1.40	100.00	EUR
FLNF	FSTK	5000	5000	30,945.00	518.90%	29.00	1,000.00	GBX
FLUF	FSTK	255	255	260.00	1.96%	2.50	100.00	EUR
FMEH	FSTK	70	70	70.00	0.00%	0.60	100.00	EUR
FMNG	FSTK	470	470	350.00	25.53%	0.33	1,000.00	EUR
FNTF	FSTK	10	10	10.00	0.00%	0.05	100.00	EUR
FO4G	FSTK	5	5	10.00	100.00%	0.05	100.00	EUR
FOTG	FSTK	105	105	85.00	19.05%	0.80	100.00	EUR
FPEF	FSTK	160	160	165.00	3.13%	1.50	100.00	EUR
FPFG	FSTK	2000	2000	3,030.00	51.50%	2.89	1,000.00	GBX
FPLF	FSTK	60	60	60.00	0.00%	0.47	100.00	USD
FRAF	FSTK	65	65	75.00	15.38%	1.35	50.00	EUR
FREG	FSTK	110	110	95.00	13.64%	0.82	100.00	EUR
FSEF	FSTK	90	90	55.00	38.89%	0.50	100.00	EUR
FTEF	FSTK	65	65	80.00	23.08%	0.73	100.00	EUR

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Eurex Spread Margin Parameters for Single Stock Futures

A_PRODUCT_ ID:	A_PRODUCT _TYPE:	A_SPOT_MONTH _SPREAD_ RATE:	A_BACK_MONTH_ SPREAD_RATE:	NEW SPREAD MARGIN:	Absolute Percentage Change:	A_DIVIDEND_ AMOUNT	Multiplier	Currency
FUGF	FSTK	135	135	130.00	3.70%	1.20	100.00	EUR
G1AF	FSTK	45	45	40.00	11.11%	0.35	100.00	EUR
GALF	FSTK	20	20	20.00	0.00%	0.14	100.00	EUR
GAMF	FSTK	55	55	10.00	81.82%	0.06	100.00	CHF
GANG	FSTK	50	50	15.00	70.00%	0.10	100.00	EUR
GAZF	FSTK	55	55	15.00	72.73%	0.10	100.00	USD
GBBG	FSTK	90	90	90.00	0.00%	0.85	100.00	EUR
GBFF	FSTK	180	180	80.00	55.56%	1.50	50.00	EUR
GBFG	FSTK	180	180	160.00	11.11%	1.50	100.00	EUR
GBRG	FSTK	305	305	295.00	3.28%	5.50	50.00	CHF
GCCF	FSTK	20	20	20.00	0.00%	0.03	500.00	EUR
GDFF	FSTK	50	50	50.00	0.00%	0.38	100.00	USD
GDGG	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
GECF	FSTK	20	20	15.00	25.00%	0.10	100.00	USD
GENF	FSTK	15	15	15.00	0.00%	0.01	100.00	USD
GEOF	FSTK	10	10	10.00	0.00%	0.00	1,000.00	EUR
GF8F	FSTK	75	75	155.00	106.67%	1.49	100.00	EUR
GFJF	FSTK	25	25	25.00	0.00%	0.20	100.00	EUR
GFSF	FSTK	3500	3500	4,800.00	37.14%	4.36	1,000.00	GBX
GILF	FSTK	10	10	10.00	0.00%	0.00	100.00	USD
GISF	FSTK	60	60	65.00	8.33%	0.49	100.00	USD
GIVG	FSTK	215	215	215.00	0.00%	20.00	10.00	CHF
GKNF	FSTK	500	500	210.00	58.00%	0.00	1,000.00	GBX
GLDF	FSTK	40	40	40.00	0.00%	0.35	100.00	EUR
GLWF	FSTK	10	10	10.00	0.00%	0.05	100.00	USD
GN5F	FSTK	15	15	5.00	66.67%	0.03	100.00	EUR
GOBF	FSTK	85	85	120.00	41.18%	1.00	110.07	EUR
GOBG	FSTK	85	85	110.00	29.41%	1.00	100.00	EUR
GOOF	FSTK	75	75	100.00	33.33%	0.00	100.00	USD
GOSF	FSTK	65	65	65.00	0.00%	0.35	100.00	USD
GSKF	FSTK	17500	17500	20,170.00	15.26%	18.00	1,000.00	GBX
GTQF	FSTK	40	40	40.00	0.00%	0.36	100.00	EUR
GXIF	FSTK	45	45	55.00	22.22%	0.50	100.00	EUR
GZFF	FSTK	90	90	75.00	16.67%	0.65	103.02	EUR
GZFG	FSTK	90	90	70.00	22.22%	0.65	100.00	EUR
HALF	FSTK	15	15	15.00	0.00%	0.09	100.00	USD
HAVF	FSTK	10	10	10.00	0.00%	0.06	100.00	EUR
HCBF	FSTK	30	30	40.00	33.33%	0.30	109.80	EUR
HCBG	FSTK	30	30	35.00	16.67%	0.30	100.00	EUR
HDBF	FSTK	15	15	140.00	833.33%	0.12	1,000.00	EUR
HDDF	FSTK	5	5	5.00	0.00%	0.00	50.00	EUR
HDFF	FSTK	30	30	30.00	0.00%	0.23	100.00	USD
HEFG	FSTK	12	12	20.00	66.67%	0.11	100.00	EUR
HEHF	FSTK	40	40	10.00	75.00%	0.00	100.00	EUR
HENG	FSTK	55	55	65.00	18.18%	0.55	100.00	EUR
HESF	FSTK	65	65	70.00	7.69%	0.61	100.00	EUR
HHLF	FSTK	70	70	70.00	0.00%	0.65	100.00	EUR
HK1F	FSTK	5	5	85.00	1600.00%	0.75	100.00	USD
HMIF	FSTK	15	15	20.00	33.33%	1.70	10.00	EUR
HMSG	FSTK	13500	13500	9,225.00	31.67%	8.55	1,000.00	GBX
HNKF	FSTK	35	35	40.00	14.29%	0.33	100.00	EUR
HNRG	FSTK	85	85	215.00	152.94%	2.05	100.00	EUR
HOLH	FSTK	170	170	140.00	17.65%	1.25	100.00	CHF
HOMF	FSTK	7000	7000	13,135.00	87.64%	12.68	1,000.00	GBX
HONF	FSTK	30	30	30.00	0.00%	0.20	100.00	USD
HOTF	FSTK	180	180	155.00	13.89%	1.45	100.00	EUR

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Eurex Spread Margin Parameters for Single Stock Futures

A_PRODUCT_ ID:	A_PRODUCT _TYPE:	A_SPOT_MONTH _SPREAD_ RATE:	A_BACK_MONTH_ SPREAD_RATE:	NEW SPREAD MARGIN:	Absolute Percentage Change:	A_DIVIDEND_ AMOUNT	Multiplier	Currency
HPQF	FSTK	15	15	20.00	33.33%	0.08	100.00	USD
HRXF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
HSBG	FSTK	7000	7000	7,875.00	12.50%	6.72	1,000.00	GBX
HSNF	FSTK	500	500	160.00	68.00%	0.00	1,000.00	GBX
HUKF	FSTK	3530	3530	40.00	98.87%	0.34	100.00	EUR
I4MF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
IAPF	FSTK	7000	7000	17,145.00	144.93%	16.41	1,000.00	GBX
IBEG	FSTK	20	20	25.00	25.00%	0.19	100.00	EUR
IBLF	FSTK	30	30	30.00	0.00%	0.05	500.00	EUR
IBMF	FSTK	75	75	80.00	6.67%	0.55	100.00	USD
IBRF	FSTK	5	5	5.00	0.00%	0.03	100.00	EUR
IDAF	FSTK	65	65	65.00	0.00%	0.61	100.00	EUR
IESH	FSTK	55	55	110.00	100.00%	0.10	1,000.00	EUR
IFXF	FSTK	35	35	5.00	85.71%	0.00	112.16	EUR
IFXG	FSTK	35	35	5.00	85.71%	0.00	100.00	EUR
IGTF	FSTK	10	10	10.00	0.00%	0.06	100.00	USD
IHCG	FSTK	55	55	40.00	27.27%	0.35	100.00	EUR
IHGF	FSTK	9000	9000	22,095.00	145.50%	20.51	1,000.00	GBX
IIIF	FSTK	8000	8000	2,065.00	74.19%	1.60	1,000.00	GBX
IILF	FSTK	170	170	175.00	2.94%	0.32	500.00	EUR
ILBF	FSTK	15	15	5.00	66.67%	0.00	50.00	EUR
IMIF	FSTK	10000	10000	13,625.00	36.25%	12.70	1,000.00	GBX
IMOF	FSTK	5	5	5.00	0.00%	0.00	500.00	EUR
IMTG	FSTK	58500	58500	29,210.00	50.07%	25.84	1,000.00	GBX
INCF	FSTK	500	500	50.00	90.00%	0.00	1,000.00	GBX
INFF	FSTK	8500	8500	14,470.00	70.24%	13.93	1,000.00	GBX
INNF	FSTK	85	85	5.00	94.12%	0.01	130.23	EUR
INNG	FSTK	85	85	5.00	94.12%	0.01	100.00	EUR
INTF	FSTK	20	20	20.00	0.00%	0.14	100.00	USD
INVF	FSTK	6500	6500	6,345.00	2.38%	5.60	1,000.00	GBX
IPDF	FSTK	5	5	5.00	0.00%	0.00	500.00	EUR
IPRF	FSTK	4000	4000	10,835.00	170.88%	10.30	1,000.00	GBX
ISAF	FSTK	8500	8500	9,145.00	7.59%	8.00	1,000.00	GBX
ISPF	FSTK	20	20	20.00	0.00%	0.14	100.00	EUR
ISYF	FSTK	500	500	2,520.00	404.00%	2.00	1,000.00	GBX
IT1F	FSTK	25000	25000	17,920.00	28.32%	15.80	1,000.00	GBX
ITAG	FSTK	20	20	25.00	25.00%	0.20	100.00	EUR
ITKG	FSTK	85	85	25.00	70.59%	0.15	100.00	EUR
ITMF	FSTK	40	40	55.00	37.50%	0.00	1,000.00	EUR
ITVF	FSTK	1500	1500	100.00	93.33%	0.00	1,000.00	GBX
IVGF	FSTK	40	40	40.00	0.00%	0.74	50.00	EUR
IWKF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
IXDG	FSTK	60	60	65.00	8.33%	0.55	100.00	EUR
JBHF	FSTK	5	5	20.00	300.00%	0.11	100.00	USD
JCIF	FSTK	55	55	20.00	63.64%	0.13	100.00	USD
JMAF	FSTK	16500	16500	14,995.00	9.12%	12.33	1,000.00	GBX
JNJF	FSTK	60	60	60.00	0.00%	0.49	100.00	USD
JPMF	FSTK	15	15	15.00	0.00%	0.05	100.00	USD
JUNF	FSTK	60	60	65.00	8.33%	0.58	100.00	EUR
KAZF	FSTK	11000	11000	22,070.00	100.64%	19.77	1,000.00	GBX
KBCF	FSTK	25	25	25.00	0.00%	0.20	100.00	EUR
KC4G	FSTK	90	90	90.00	0.00%	0.85	100.00	EUR
KCOF	FSTK	65	65	5.00	92.31%	0.00	115.62	EUR
KCOG	FSTK	65	65	5.00	92.31%	0.00	100.00	EUR
KDBF	FSTK	10	10	5.00	50.00%	0.00	50.00	EUR
KEKF	FSTK	100	100	100.00	0.00%	1.90	50.00	EUR

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A_PRODUCT_ ID:	A_PRODUCT _TYPE:	A_SPOT_MONTH _SPREAD_ RATE:	A_BACK_MONTH_ SPREAD_RATE:	NEW SPREAD MARGIN:	Absolute Percentage Change:	A_DIVIDEND_ AMOUNT	Multiplier	Currency
KFTF	FSTK	35	35	35.00	0.00%	0.29	100.00	USD
KGFF	FSTK	3000	3000	4,365.00	45.50%	3.98	1,000.00	GBX
KMBF	FSTK	70	70	75.00	7.14%	0.60	100.00	USD
KNFH	FSTK	5	5	10.00	100.00%	0.05	100.00	EUR
KNIG	FSTK	250	250	200.00	20.00%	1.80	100.00	CHF
KO7F	FSTK	30	30	35.00	16.67%	0.26	100.00	USD
KOFF	FSTK	55	55	55.00	0.00%	0.45	100.00	USD
KPNF	FSTK	20	20	45.00	125.00%	0.41	100.00	EUR
KRNF	FSTK	75	75	80.00	6.67%	0.70	100.00	EUR
KRXF	FSTK	10	20	5.00	50.00%	0.00	100.00	EUR
KUDG	FSTK	25	25	15.00	40.00%	0.10	100.00	CHF
KYGF	FSTK	5	5	10.00	100.00%	0.07	50.00	EUR
LADF	FSTK	6500	6500	11,820.00	81.85%	11.55	1,000.00	GBX
LAGF	FSTK	135	135	135.00	0.00%	1.30	100.00	EUR
LANG	FSTK	8000	8000	8,145.00	1.81%	7.00	1,000.00	GBX
LDVF	FSTK	305	305	5.00	98.36%	0.00	100.00	EUR
LENF	FSTK	1430	1430	1,445.00	1.05%	14.00	100.00	EUR
LEOF	FSTK	95	95	95.00	0.00%	0.90	100.00	EUR
LGEF	FSTK	5000	5000	1,370.00	72.60%	1.23	1,000.00	GBX
LHAF	FSTK	30	30	10.00	66.67%	0.07	100.00	EUR
LIFH	FSTK	130	130	130.00	0.00%	1.25	100.00	EUR
LIIF	FSTK	1000	1000	12,320.00	1132.00%	11.50	1,000.00	GBX
LING	FSTK	145	145	165.00	13.79%	1.50	100.00	EUR
LISF	FSTK	465	465	465.00	0.00%	418.50	1.00	CHF
LLOF	FSTK	9500	9500	145.00	98.47%	0.00	1,501.79	GBX
LLOG	FSTK	9500	9500	95.00	99.00%	0.00	1,000.00	GBX
LLYF	FSTK	55	55	60.00	9.09%	0.49	100.00	USD
LMIF	FSTK	38000	38000	3,160.00	91.68%	0.00	1,000.00	GBX
LMTF	FSTK	75	75	80.00	6.67%	0.63	100.00	USD
LOGF	FSTK	5	5	5.00	0.00%	0.00	100.00	CHF
LONF	FSTK	235	235	145.00	38.30%	1.30	100.00	CHF
LOQF	FSTK	3000	3000	4,430.00	47.67%	4.22	1,000.00	GBX
LORF	FSTK	140	140	160.00	14.29%	1.44	100.00	EUR
LOWF	FSTK	15	15	15.00	0.00%	0.09	100.00	USD
LRCF	FSTK	75	75	75.00	0.00%	0.70	100.00	EUR
LSEF	FSTK	17500	17500	25,185.00	43.91%	24.00	1,000.00	GBX
LUKF	FSTK	170	170	175.00	2.94%	1.65	100.00	USD
LUXF	FSTK	40	40	35.00	12.50%	0.30	100.00	EUR
LVSF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
LXSF	FSTK	40	40	55.00	37.50%	0.50	100.00	EUR
MA3F	FSTK	310	310	310.00	0.00%	3.00	100.00	EUR
MABF	FSTK	500	500	470.00	6.00%	0.00	1,000.00	GBX
MAFF	FSTK	45	45	60.00	33.33%	0.15	100.00	USD
MANG	FSTK	180	180	145.00	19.44%	1.35	100.00	EUR
MARF	FSTK	5	5	15.00	200.00%	0.09	100.00	USD
MCCF	FSTK	45	45	45.00	0.00%	0.38	100.00	USD
MCDF	FSTK	60	60	70.00	16.67%	0.55	100.00	USD
MDSF	FSTK	310	310	240.00	22.58%	0.23	1,000.00	EUR
MDTF	FSTK	30	30	30.00	0.00%	0.21	100.00	USD
ME3F	FSTK	130	130	130.00	0.00%	1.23	100.00	EUR
ME9G	FSTK	650	650	235.00	63.85%	0.22	1,000.00	EUR
MEOF	FSTK	125	125	115.00	8.00%	1.07	100.00	EUR
METF	FSTK	85	85	85.00	0.00%	0.74	100.00	USD
MFXF	FSTK	55	55	55.00	0.00%	1.00	50.00	EUR
MGMF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
MHSF	FSTK	10	10	15.00	50.00%	0.00	100.00	USD

Attachment 1 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for Single Stock Futures

A_PRODUCT_ ID:	A_PRODUCT _TYPE:	A_SPOT_MONTH _SPREAD_ RATE:	A_BACK_MONTH_ SPREAD_RATE:	NEW SPREAD MARGIN:	Absolute Percentage Change:	A_DIVIDEND_ AMOUNT	Multiplier	Currency
MIGF	FSTK	25	25	25.00	0.00%	0.20	100.00	EUR
MKSF	FSTK	11000	11000	10,110.00	8.09%	9.50	1,000.00	GBX
MLPF	FSTK	30	30	30.00	0.00%	0.26	100.00	EUR
MLXF	FSTK	120	120	120.00	0.00%	1.10	100.00	EUR
MMMF	FSTK	65	65	70.00	7.69%	0.51	100.00	USD
MMTF	FSTK	55	55	55.00	0.00%	1.05	50.00	EUR
MOFF	FSTK	35	35	40.00	14.29%	0.34	100.00	USD
MOHF	FSTK	45	45	135.00	200.00%	1.20	100.00	EUR
MOOF	FSTK	40	40	45.00	12.50%	0.27	100.00	USD
MOSG	FSTK	165	165	275.00	66.67%	2.65	100.00	EUR
MPIG	FSTK	25	25	35.00	40.00%	0.03	1,000.00	EUR
MRKG	FSTK	130	130	140.00	7.69%	1.27	100.00	EUR
MROF	FSTK	35	35	30.00	14.29%	0.24	100.00	USD
MRWF	FSTK	2000	2000	5,245.00	162.25%	4.74	1,000.00	GBX
MSTF	FSTK	20	20	20.00	0.00%	0.13	100.00	USD
MTAG	FSTK	280	280	285.00	1.79%	2.75	100.00	EUR
MTXF	FSTK	100	100	90.00	10.00%	0.80	100.00	EUR
MU2F	FSTK	50	50	60.00	20.00%	5.50	10.00	EUR
MUNF	FSTK	55	55	50.00	9.09%	0.09	500.00	EUR
MVVF	FSTK	10	10	100.00	900.00%	0.90	100.00	EUR
MYMF	FSTK	185	185	185.00	0.00%	1.70	100.00	EUR
N10F	FSTK	65	65	65.00	0.00%	0.51	100.00	USD
N4GF	FSTK	105	105	75.00	28.57%	0.68	100.00	EUR
N7MF	FSTK	105	105	105.00	0.00%	0.98	100.00	USD
NAGF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
NDAF	FSTK	105	105	65.00	38.10%	0.55	100.00	EUR
NDBF	FSTK	25	25	25.00	0.00%	0.20	100.00	EUR
NDXF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
NEFF	FSTK	80	80	60.00	25.00%	0.53	100.00	EUR
NEMF	FSTK	20	20	20.00	0.00%	0.10	100.00	USD
NESG	FSTK	160	160	160.00	0.00%	1.50	100.00	CHF
NGFF	FSTK	16500	16500	25,945.00	57.24%	24.84	1,000.00	GBX
NHYF	FSTK	25	25	25.00	0.00%	0.20	100.00	EUR
NKEF	FSTK	35	35	40.00	14.29%	0.27	100.00	USD
NKFF	FSTK	50	50	55.00	10.00%	1.00	50.00	EUR
NNIG	FSTK	55	55	10.00	81.82%	0.07	100.00	USD
NO3F	FSTK	35	35	30.00	14.29%	0.24	100.00	EUR
NO8F	FSTK	10	10	20.00	100.00%	0.10	100.00	USD
NOBH	FSTK	45	45	40.00	11.11%	0.30	100.00	CHF
NOVF	FSTK	210	210	215.00	2.38%	2.05	100.00	CHF
NP6F	FSTK	95	95	115.00	21.05%	2.15	50.00	EUR
NPWF	FSTK	5000	5000	4,720.00	5.60%	3.65	1,000.00	GBX
NREF	FSTK	45	45	45.00	0.00%	0.40	100.00	EUR
NSCF	FSTK	45	45	45.00	0.00%	0.34	100.00	USD
NTRF	FSTK	40	40	40.00	0.00%	0.28	100.00	USD
NUEF	FSTK	45	45	45.00	0.00%	0.36	100.00	USD
NVJG	FSTK	80	80	75.00	6.25%	0.68	100.00	EUR
NWSF	FSTK	15	15	10.00	33.33%	0.06	100.00	USD
NXTF	FSTK	23000	23000	45,390.00	97.35%	42.00	1,000.00	GBX
OBKF	FSTK	60	60	60.00	0.00%	0.50	100.00	EUR
OCEF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
OCIF	FSTK	50	50	55.00	10.00%	0.99	50.00	EUR
ODDF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
OERF	FSTK	5	5	5.00	0.00%	0.00	10.00	CHF
OEWF	FSTK	15	15	15.00	0.00%	1.05	10.00	EUR
OJSF	FSTK	45	45	50.00	11.11%	0.08	500.00	USD

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OKBF	FSTK	25	25	25.00	0.00%	0.23	100.00	EUR
OMLF	FSTK	3000	3000	180.00	94.00%	0.00	1,000.00	GBX
OMVF	FSTK	105	105	80.00	23.81%	0.70	100.00	EUR
ORCF	FSTK	10	10	10.00	0.00%	0.05	100.00	USD
ORPF	FSTK	20	20	20.00	0.00%	0.10	100.00	EUR
OTEF	FSTK	85	85	85.00	0.00%	0.80	100.00	EUR
OUTF	FSTK	55	55	55.00	0.00%	0.50	100.00	EUR
OXYF	FSTK	45	45	50.00	11.11%	0.33	100.00	USD
OZTF	FSTK	25	25	20.00	20.00%	0.15	100.00	EUR
P2FF	FSTK	2000	2000	1,810.00	9.50%	0.15	1,000.00	GBX
P4IG	FSTK	55	55	55.00	0.00%	0.05	1,000.00	EUR
PARF	FSTK	30	30	30.00	0.00%	2.62	10.00	CHF
PEPF	FSTK	55	55	60.00	9.09%	0.45	100.00	USD
PERH	FSTK	95	95	90.00	5.26%	0.79	100.00	EUR
PEUF	FSTK	35	35	15.00	57.14%	0.10	100.00	EUR
PFDF	FSTK	500	500	55.00	89.00%	0.00	1,000.00	GBX
PFEF	FSTK	20	20	25.00	25.00%	0.18	100.00	USD
PFGF	FSTK	28500	28500	45,235.00	58.72%	43.60	1,000.00	GBX
PFLF	FSTK	35	35	5.00	85.71%	0.00	100.00	EUR
PGFF	FSTK	55	55	55.00	0.00%	0.44	100.00	USD
PH1F	FSTK	45	45	70.00	55.56%	0.63	100.00	EUR
PILF	FSTK	55	55	15.00	72.73%	0.01	1,000.00	EUR
PJPF	FSTK	5	5	10.00	100.00%	0.00	100.00	USD
PLLF	FSTK	65	65	80.00	23.08%	0.70	100.00	USD
PLZF	FSTK	15	15	15.00	0.00%	0.10	100.00	USD
PMFF	FSTK	65	65	70.00	7.69%	0.58	100.00	USD
PNCF	FSTK	20	20	20.00	0.00%	0.10	100.00	USD
PNNF	FSTK	17000	17000	16,755.00	1.44%	15.83	1,000.00	GBX
POPF	FSTK	15	15	10.00	33.33%	0.08	100.00	EUR
PORJ	FSTK	120	120	10.00	91.67%	0.00	100.00	EUR
PPHF	FSTK	262	262	10.00	96.18%	0.05	108.35	CHF
PPHG	FSTK	262	262	10.00	96.18%	0.05	100.00	CHF
PPXF	FSTK	255	255	320.00	25.49%	3.00	100.00	EUR
PRAF	FSTK	50	50	50.00	0.00%	0.45	100.00	EUR
PRUF	FSTK	7500	7500	16,100.00	114.67%	15.07	1,000.00	GBX
PRYF	FSTK	30	30	440.00	1366.67%	0.42	1,000.00	EUR
PSAF	FSTK	40	40	40.00	0.00%	0.30	100.00	EUR
PSMF	FSTK	5	5	5.00	0.00%	0.02	100.00	EUR
PSNF	FSTK	11000	11000	20,810.00	89.18%	20.00	1,000.00	GBX
PSOF	FSTK	13500	13500	24,905.00	84.48%	23.40	1,000.00	GBX
PSPF	FSTK	130	130	135.00	3.85%	2.50	50.00	CHF
PSTF	FSTK	155	155	155.00	0.00%	1.50	100.00	EUR
PTCF	FSTK	60	60	60.00	0.00%	0.58	100.00	EUR
PU4F	FSTK	70	70	80.00	14.29%	0.70	100.00	EUR
PU8F	FSTK	65	65	65.00	0.00%	0.60	100.00	EUR
PUBF	FSTK	500	500	130.00	74.00%	0.00	1,000.00	GBX
PWTF	FSTK	205	205	205.00	0.00%	1.90	100.00	CHF
PXFF	FSTK	55	55	55.00	0.00%	0.40	100.00	USD
QCEF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
QCOF	FSTK	25	25	30.00	20.00%	0.17	100.00	USD
QIAF	FSTK	5	5	10.00	100.00%	0.07	100.00	EUR
R6CF	FSTK	30	30	30.00	0.00%	0.26	100.00	EUR
RAWF	FSTK	35	35	15.00	57.14%	0.17	50.00	EUR
RBFF	FSTK	39000	39000	64,005.00	64.12%	58.44	1,000.00	GBX
RBSG	FSTK	500	500	65.00	87.00%	0.00	1,000.00	GBX
RCLF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD

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RCOF	FSTK	135	135	140.00	3.70%	1.30	100.00	EUR
RDBF	FSTK	28500	28500	28,765.00	0.93%	25.77	1,000.00	GBX
RE2F	FSTK	30	30	50.00	66.67%	0.88	50.00	EUR
RELF	FSTK	1000	1000	6,865.00	586.50%	6.00	1,000.00	GBX
REPF	FSTK	60	60	50.00	16.67%	0.42	100.00	EUR
REXF	FSTK	11000	11000	505.00	95.41%	0.00	1,000.00	GBX
RFXF	FSTK	80	80	70.00	12.50%	1.24	50.00	EUR
RGRF	FSTK	9000	9000	8,220.00	8.67%	0.11	1,000.00	GBX
RHDG	FSTK	50	50	55.00	10.00%	0.48	100.00	EUR
RHKF	FSTK	35	35	40.00	14.29%	0.35	103.33	EUR
RHKG	FSTK	35	35	40.00	14.29%	0.35	100.00	EUR
RHMF	FSTK	70	70	50.00	28.57%	0.90	50.00	EUR
RIOG	FSTK	4500	4500	48,850.00	985.56%	43.00	1,000.00	GBX
RK9F	FSTK	105	105	105.00	0.00%	2.00	50.00	EUR
RKKG	FSTK	105	105	105.00	0.00%	2.00	50.00	EUR
RNLF	FSTK	30	30	10.00	66.67%	0.00	100.00	EUR
ROGF	FSTK	485	485	545.00	12.37%	5.10	100.00	CHF
RPLF	FSTK	45	45	40.00	11.11%	0.35	100.00	EUR
RPWF	FSTK	20	20	25.00	25.00%	0.00	100.00	EUR
RRFF	FSTK	7500	7500	16,220.00	116.27%	15.39	1,000.00	GBX
RSAF	FSTK	3500	3500	6,110.00	74.57%	5.89	1,000.00	GBX
RSHF	FSTK	5	5	20.00	300.00%	0.30	50.00	EUR
RTLF	FSTK	45	45	45.00	0.00%	0.39	100.00	USD
RTNF	FSTK	40	40	45.00	12.50%	0.31	100.00	USD
RTOF	FSTK	6500	6500	205.00	96.85%	0.00	1,000.00	GBX
RTSF	FSTK	200	200	15.00	92.50%	0.00	500.00	USD
RUKF	FSTK	5	5	10.00	100.00%	0.45	10.00	CHF
RW3F	FSTK	10	10	355.00	3450.00%	3.40	100.00	EUR
RWEF	FSTK	315	315	355.00	12.70%	3.40	100.00	EUR
RWWF	FSTK	155	155	155.00	0.00%	1.49	100.00	EUR
RY4G	FSTK	10	10	10.00	0.00%	0.00	1,000.00	EUR
S1VF	FSTK	50	50	30.00	40.00%	0.20	100.00	USD
SABF	FSTK	3000	3000	30,555.00	918.50%	27.62	1,000.00	GBX
SANG	FSTK	20	20	15.00	25.00%	0.12	100.00	EUR
SAPG	FSTK	25	25	25.00	0.00%	0.43	50.00	EUR
SAZF	FSTK	30	30	25.00	16.67%	0.42	50.00	EUR
SBRF	FSTK	5000	5000	12,125.00	142.50%	11.56	1,000.00	GBX
SBUF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
SCFF	FSTK	95	95	100.00	5.26%	0.91	100.00	USD
SCMH	FSTK	180	180	185.00	2.78%	17.50	10.00	CHF
SCOH	FSTK	45	45	45.00	0.00%	0.85	50.00	EUR
SDRF	FSTK	12500	12500	26,405.00	111.24%	24.14	1,000.00	GBX
SDXG	FSTK	255	255	50.00	80.39%	0.40	105.48	EUR
SDXH	FSTK	255	255	50.00	80.39%	0.40	100.00	EUR
SEJF	FSTK	35	35	35.00	0.00%	0.30	100.00	EUR
SESF	FSTK	80	80	80.00	0.00%	0.73	100.00	EUR
SEVF	FSTK	65	65	5.00	92.31%	0.00	100.00	EUR
SGEH	FSTK	140	140	90.00	35.71%	0.75	105.51	EUR
SGEI	FSTK	140	140	85.00	39.29%	0.75	100.00	EUR
SGKF	FSTK	7500	7500	5,890.00	21.47%	5.48	1,000.00	GBX
SGLF	FSTK	5	5	5.00	0.00%	0.01	100.00	EUR
SGMF	FSTK	5	5	5.00	0.00%	0.03	100.00	EUR
SGNF	FSTK	30	30	30.00	0.00%	0.24	100.00	USD
SGPF	FSTK	15	15	15.00	0.00%	0.07	100.00	USD
SGRF	FSTK	1000	1000	555.00	44.50%	0.00	1,000.00	GBX
SGSH	FSTK	4610	4610	3,235.00	29.83%	30.00	100.00	CHF

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SHPF	FSTK	3000	3000	7,565.00	152.17%	5.44	1,000.00	GBX
SIEF	FSTK	125	125	165.00	32.00%	1.51	100.00	EUR
SIKF	FSTK	470	470	330.00	29.79%	30.00	10.00	CHF
SINF	FSTK	110	110	110.00	0.00%	2.00	50.00	CHF
SJ7F	FSTK	150	150	135.00	10.00%	1.27	100.00	EUR
SKAG	FSTK	55	55	55.00	0.00%	0.51	100.00	EUR
SKYF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
SLBF	FSTK	35	35	40.00	14.29%	0.24	100.00	USD
SLFF	FSTK	5500	5500	9,975.00	81.36%	9.62	1,000.00	GBX
SLHF	FSTK	55	55	35.00	36.36%	3.20	10.00	CHF
SLRF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
SMIF	FSTK	30000	30000	27,855.00	7.15%	26.11	1,000.00	GBX
SMPF	FSTK	85	85	95.00	11.76%	0.90	100.00	EUR
SNDG	FSTK	290	290	265.00	8.62%	2.50	100.00	EUR
SNFF	FSTK	80	80	110.00	37.50%	0.10	1,000.00	EUR
SNWF	FSTK	240	240	225.00	6.25%	2.12	100.00	EUR
SOAG	FSTK	140	140	55.00	60.71%	0.50	100.00	EUR
SOFF	FSTK	50	50	50.00	0.00%	0.44	100.00	USD
SOLF	FSTK	125	125	165.00	32.00%	1.50	100.00	EUR
SONF	FSTK	85	85	65.00	23.53%	1.00	50.00	CHF
SOOF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
SOWF	FSTK	110	110	140.00	27.27%	1.22	100.00	EUR
SP7F	FSTK	15	15	15.00	0.00%	0.01	1,000.00	EUR
SPEG	FSTK	60	60	55.00	8.33%	0.50	100.00	EUR
SPRF	FSTK	455	455	455.00	0.00%	4.40	100.00	EUR
SQUG	FSTK	60	60	120.00	100.00%	1.10	100.00	EUR
SRPF	FSTK	2500	2500	5,095.00	103.80%	4.20	1,000.00	GBX
SSEF	FSTK	53500	53500	25,360.00	52.60%	23.33	1,000.00	GBX
STAG	FSTK	18000	18000	39,560.00	119.78%	37.00	1,000.00	GBX
STCF	FSTK	65	65	5.00	92.31%	0.00	100.00	EUR
STMF	FSTK	45	45	45.00	0.00%	3.75	10.00	CHF
STRF	FSTK	60	60	60.00	0.00%	0.55	100.00	EUR
STTF	FSTK	10	10	10.00	0.00%	0.01	100.00	USD
SUNG	FSTK	295	295	300.00	1.69%	2.80	100.00	CHF
SVTF	FSTK	32500	32500	53,110.00	63.42%	51.18	1,000.00	GBX
SWGF	FSTK	10	10	10.00	0.00%	0.06	100.00	USD
SWMF	FSTK	45	45	45.00	0.00%	0.42	100.00	EUR
SWSF	FSTK	95	95	95.00	0.00%	0.90	100.00	EUR
SWVG	FSTK	10	10	5.00	50.00%	0.05	50.00	EUR
SY1F	FSTK	55	55	60.00	9.09%	0.55	100.00	EUR
SYMF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
SYNG	FSTK	55	55	60.00	9.09%	5.50	10.00	CHF
SYSF	FSTK	15	15	15.00	0.00%	1.15	10.00	CHF
SZGG	FSTK	175	175	135.00	22.86%	1.20	100.00	EUR
SZUF	FSTK	25	25	25.00	0.00%	0.45	50.00	EUR
TA1F	FSTK	80	80	80.00	0.00%	0.75	100.00	EUR
TATF	FSTK	9000	9000	17,490.00	94.33%	16.80	1,000.00	GBX
TEFF	FSTK	55	55	70.00	27.27%	0.65	100.00	EUR
TENF	FSTK	30	30	25.00	16.67%	0.20	100.00	EUR
TEQF	FSTK	50	50	55.00	10.00%	0.49	100.00	EUR
TFFF	FSTK	50	50	50.00	0.00%	0.41	100.00	USD
TGMF	FSTK	85	85	65.00	23.53%	0.58	100.00	EUR
TGTF	FSTK	25	25	30.00	20.00%	0.17	100.00	USD
THIF	FSTK	15	15	15.00	0.00%	0.10	100.00	USD
THPF	FSTK	65	65	75.00	15.38%	1.35	50.00	EUR
TICF	FSTK	25	25	25.00	0.00%	0.39	50.00	EUR

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TKAG	FSTK	55	55	35.00	36.36%	0.30	100.00	EUR
TLSF	FSTK	75	75	120.00	60.00%	0.23	500.00	EUR
TLWF	FSTK	4500	4500	6,590.00	46.44%	4.36	1,000.00	GBX
TMKF	FSTK	20	20	5.00	75.00%	0.00	100.00	USD
TNMF	FSTK	10	10	5.00	50.00%	0.02	100.00	EUR
TNTF	FSTK	25	25	30.00	20.00%	0.25	100.00	EUR
TOMF	FSTK	6000	6000	4,265.00	28.92%	3.92	1,000.00	GBX
TOTG	FSTK	125	125	120.00	4.00%	1.10	100.00	EUR
TPKG	FSTK	1500	1500	1,345.00	10.33%	0.00	1,000.00	GBX
TQIF	FSTK	35	35	45.00	28.57%	0.04	1,000.00	EUR
TRAF	FSTK	40	40	20.00	50.00%	0.10	100.00	USD
TRVF	FSTK	40	40	40.00	0.00%	0.30	100.00	USD
TSCF	FSTK	5000	5000	10,215.00	104.30%	9.49	1,000.00	GBX
TTEF	FSTK	80	80	55.00	31.25%	0.50	100.00	EUR
TTFF	FSTK	370	370	370.00	0.00%	3.63	100.00	USD
TUIF	FSTK	20	20	5.00	75.00%	0.00	100.00	EUR
TWFF	FSTK	500	500	70.00	86.00%	0.00	1,000.00	GBX
TWXF	FSTK	15	15	25.00	66.67%	0.19	100.00	USD
TXNF	FSTK	15	15	20.00	33.33%	0.12	100.00	USD
UBLF	FSTK	205	205	530.00	158.54%	5.00	100.00	EUR
UBMF	FSTK	9000	9000	25,300.00	181.11%	24.55	1,000.00	GBX
UBSH	FSTK	20	20	10.00	50.00%	0.04	100.00	CHF
UEIF	FSTK	55	55	130.00	136.36%	0.12	1,000.00	EUR
UFGG	FSTK	15	15	20.00	33.33%	0.16	100.00	EUR
UHFF	FSTK	45	45	45.00	0.00%	3.90	10.00	CHF
UHRF	FSTK	110	110	95.00	13.64%	0.85	100.00	CHF
ULVF	FSTK	22000	22000	49,310.00	124.14%	46.00	1,000.00	GBX
UN9F	FSTK	45	45	45.00	0.00%	0.40	100.00	EUR
UNCF	FSTK	100	100	100.00	0.00%	0.90	100.00	EUR
UNFF	FSTK	65	65	65.00	0.00%	0.12	500.00	EUR
UNHF	FSTK	10	10	10.00	0.00%	0.03	100.00	USD
UNIH	FSTK	30	30	25.00	16.67%	0.19	100.00	EUR
UNPF	FSTK	40	40	40.00	0.00%	0.27	100.00	USD
UPSF	FSTK	55	55	60.00	9.09%	0.45	100.00	USD
USBF	FSTK	10	10	10.00	0.00%	0.05	100.00	USD
UTDF	FSTK	15	15	15.00	0.00%	0.13	100.00	EUR
UTXF	FSTK	50	50	55.00	10.00%	0.39	100.00	USD
UUFF	FSTK	12500	12500	22,900.00	83.20%	22.03	1,000.00	GBX
V1SF	FSTK	80	80	5.00	93.75%	0.00	100.00	EUR
VACG	FSTK	415	415	425.00	2.41%	4.00	100.00	EUR
VASF	FSTK	60	60	60.00	0.00%	1.10	50.00	EUR
VATF	FSTK	35	35	35.00	0.00%	3.10	10.00	CHF
VHMG	FSTK	20	20	5.00	75.00%	0.00	100.00	EUR
VKWF	FSTK	315	315	320.00	1.59%	2.94	100.00	EUR
VLMG	FSTK	40	40	40.00	0.00%	0.70	50.00	EUR
VLOF	FSTK	20	20	20.00	0.00%	0.15	100.00	USD
VO3F	FSTK	120	120	120.00	0.00%	1.06	100.00	EUR
VODF	FSTK	3500	3500	5,675.00	62.14%	5.44	1,000.00	GBX
VOSF	FSTK	185	185	185.00	0.00%	1.70	100.00	EUR
VOWF	FSTK	105	105	145.00	38.10%	1.30	100.00	EUR
VR9F	FSTK	22500	22500	24,430.00	8.58%	20.00	1,000.00	GBX
VSAF	FSTK	55	55	20.00	63.64%	0.12	100.00	EUR
VTBF	FSTK	5	5	5.00	0.00%	0.03	100.00	USD
VTWF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
VVDG	FSTK	115	115	120.00	4.35%	1.15	100.00	EUR
VVUF	FSTK	125	125	140.00	12.00%	1.35	100.00	EUR

Attachment 1 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for Single Stock Futures

A_PRODUCT_ ID:	A_PRODUCT _TYPE:	A_SPOT_MONTH _SPREAD_ RATE:	A_BACK_MONTH_ SPREAD_RATE:	NEW SPREAD MARGIN:	Absolute Percentage Change:	A_DIVIDEND_ AMOUNT	Multiplier	Currency
VZFF	FSTK	50	50	50.00	0.00%	0.43	100.00	USD
W7LF	FSTK	140	140	150.00	7.14%	1.38	100.00	EUR
WAGF	FSTK	20	20	20.00	0.00%	0.14	100.00	USD
WCHF	FSTK	195	195	200.00	2.56%	1.80	100.00	EUR
WDIF	FSTK	10	10	10.00	0.00%	0.08	100.00	EUR
WERF	FSTK	240	240	215.00	10.42%	4.15	50.00	EUR
WFCF	FSTK	40	40	10.00	75.00%	0.05	100.00	USD
WIBF	FSTK	209	209	5.00	97.61%	0.00	55.33	EUR
WIBG	FSTK	209	209	5.00	97.61%	0.00	100.00	EUR
WING	FSTK	105	105	100.00	4.76%	1.85	50.00	EUR
WLPF	FSTK	10	10	15.00	50.00%	0.00	100.00	USD
WLYF	FSTK	2000	2000	2,435.00	21.75%	0.00	1,000.00	GBX
WMHF	FSTK	10000	10000	14,835.00	48.35%	14.50	1,000.00	GBX
WMTF	FSTK	40	40	40.00	0.00%	0.27	100.00	USD
WOSF	FSTK	55	55	60.00	9.09%	0.55	100.00	EUR
WPPF	FSTK	12500	12500	6,785.00	45.72%	5.77	1,000.00	GBX
WSTF	FSTK	205	205	120.00	41.46%	1.10	102.18	EUR
WSTG	FSTK	205	205	120.00	41.46%	1.10	100.00	EUR
WTBF	FSTK	13500	13500	34,395.00	154.78%	32.05	1,000.00	GBX
WYEF	FSTK	40	40	10.00	75.00%	0.00	100.00	USD
WYNF	FSTK	10	10	35.00	250.00%	0.20	100.00	USD
XCAH	FSTK	40	40	45.00	12.50%	0.40	100.00	EUR
XNPF	FSTK	365	365	315.00	13.70%	3.00	100.00	EUR
XOMF	FSTK	55	55	55.00	0.00%	0.42	100.00	USD
XTAG	FSTK	1500	1500	5,925.00	295.00%	4.00	1,000.00	GBX
XTOF	FSTK	20	20	25.00	25.00%	0.13	100.00	USD
YELF	FSTK	500	500	65.00	87.00%	0.00	1,000.00	GBX
YHOF	FSTK	5	5	5.00	0.00%	0.00	100.00	USD
YITF	FSTK	55	55	55.00	0.00%	0.50	100.00	EUR
YT2F	FSTK	15	15	15.00	0.00%	0.12	100.00	EUR
YUMF	FSTK	25	25	30.00	20.00%	0.21	100.00	USD
ZAGF	FSTK	5	5	5.00	0.00%	0.00	100.00	EUR
ZDCF	FSTK	55	55	55.00	0.00%	1.00	50.00	EUR
ZDOG	FSTK	15	15	15.00	0.00%	0.12	100.00	EUR
ZILF	FSTK	20	20	20.00	0.00%	0.15	100.00	EUR
ZURF	FSTK	85	85	115.00	35.29%	11.00	10.00	CHF

Attachment 2 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for all other products

Margin Class	Product ID	Product Name	SpreadFlag	Currency	Current Spread Margin	NewSpread Margin	Multiplier	Abs Diff
2LA	F2LA	FUT ON DJS LARGE 200	S, B	EUR	409	579	200	41.56%
2MI	F2MI	FUT ON DJ STOXX MID 200 INDEX	S, B	EUR	364	233	200	35.99%
2SM	F2SM	FUT ON DJS SMALL 200	S, B	EUR	396	381	200	3.79%
600	F600	FUT ON DJ STOXX 600 INDEX	S, B	EUR	432	281	200	34.95%
BTP	FBTP	EURO BTP FUTURES	S	EUR	460	325	1000	29.35%
BTP	FBTP	EURO BTP FUTURES	B	EUR	345	325	1000	5.80%
CAG	FCAG	FUTURES ON DJ-UBS AGRICULTURE	S, B	USD	99	93	250	6.06%
CCO	FCCO	FUT. ON DJ-UBS COMMODITY INDEX	S, B	USD	354	343	250	3.11%
CEN	FCEN	FUTURES ON DJ-UBS ENERGY INDEX	S, B	USD	450	435	250	3.33%
CIN	FCIN	FUT. ON DJ-UBS IND.METAL INDEX	S, B	USD	561	543	250	3.21%
CONF	CONF	FUT 8-13 Y. SWISS GOV.BONDS 6%	S	CHF	1000	669	1000	33.10%
CONF	CONF	FUT 8-13 Y. SWISS GOV.BONDS 6%	B	CHF	454	448	1000	1.32%
D3D	FD3D	FUT ON DJ E-STOXX SEL 30 IND	S	EUR	230	230	100	0.00%
DAX	FDAX	FUT ON DAX INDEX	S, B	EUR	193	100	25	48.19%
DDAX	FDIV	FUT ON DIVDAX	S, B	EUR	133	103	200	22.56%
DVD	FDVD	FUT ON DIVDAX INDEX DIV	S	EUR	500	500	1000	0.00%
DXD	FDXD	FUT ON DAX KURSIND DIV	S	EUR	80	80	100	0.00%
EDV	FEDV	FUT ON DJES SELECT DIVIDEND 30	S, B	EUR	43	58	10	34.88%
EPP	FEPP	FUTURES ON EUREX EPP INDEX	S, B	EUR	650	253	250	61.08%
ESA	FESA	FUT ON DJ EURO STOXX AUTOM.&P.	S, B	EUR	96	35	50	63.54%
ESB	FESB	FUT ON DJ EURO STOXX BANKS	S, B	EUR	105	45	50	57.14%
ESC	FESC	FUT ON DJ ESTXX CHEMICALS	S, B	EUR	73	76	50	4.11%
ESE	FESE	FUT ON DJ EURO STOXX OIL & GAS	S, B	EUR	113	64	50	43.36%
ESF	FESF	FUT ON DJ EURO STOXX FIN.SERV.	S, B	EUR	131	64	50	51.15%
ESG	FESG	FUT ON DJ ESTXX INDUSTRIAL G&S	S, B	EUR	118	52	50	55.93%
ESH	FESH	FUT ON DJ EURO STOXX HEALTH C.	S, B	EUR	120	50	50	58.33%
ESI	FESI	FUT ON DJ EURO STOXX INSURANCE	S, B	EUR	39	26	50	33.33%
ESM	FESM	FUT ON DJ EURO STOXX MEDIA	S, B	EUR	50	47	50	6.00%
ESN	FESN	FUT ON DJ ESTXX CONSTR.&MATER.	S, B	EUR	95	54	50	43.16%
ESO	FESO	FUT ON DJ ESTXX FOOD/BEVERAGE	S, B	EUR	87	62	50	28.74%
ESR	FESR	FUT ON DJ ESTXX RETAIL INDEX	S, B	EUR	83	63	50	24.10%
ESS	FESS	FUT ON DJ ESTXX BASIC RESOURC.	S, B	EUR	148	51	50	65.54%
EST	FEST	FUT ON DJ EURO STOXX TELECOMM.	S, B	EUR	105	70	50	33.33%
ESU	FESU	FUT ON DJ EURO STOXX UTILITIES	S, B	EUR	88	63	50	28.41%

Attachment 2 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for all other products

Margin Class	Product ID	Product Name	SpreadFlag	Currency	Current Spread Margin	NewSpread Margin	Multiplier	Abs Diff
ESV	FESV	FUT ON DJ ESTXX TRAVEL & LEIS.	S, B	EUR	50	32	50	36.00%
ESY	FESY	FUT ON DJ EURO STOXX TECHNOL.	S, B	EUR	90	65	50	27.78%
ESZ	FESZ	FUT ON DJ ESTXX PERS. & HOUSH.	S, B	EUR	92	59	50	35.87%
EUSX	FESX	FUT ON EURO STOXX 50 INDEX	S, B	EUR	47	45	10	4.26%
EXD	FEXD	FUT ON DJ ESTOXX50 INDEX DIV	S	EUR	180	180	100	0.00%
FEO1	FEO1	ONE-MONTH EONIA FUTURE	S, B	EUR	320	981	2500	206.56%
FEU3	FEU3	THREE-MONTH-EURIBOR FUT. (ACI)	S, B	EUR	321	173	2500	46.11%
FGBL	FGBL	FUT 8 1/2-10 1/2 Y.GOV.BOND 6%	B	EUR	165	95	1000	42.42%
FGBL	FGBL	FUT 8 1/2-10 1/2 Y.GOV.BOND 6%	S	EUR	466	444	1000	4.72%
FGBM	FGBM	FUT 4 1/2-5 1/2Y.GOV.BONDS 6%	B	EUR	223	126	1000	43.50%
FGBM	FGBM	FUT 4 1/2-5 1/2Y.GOV.BONDS 6%	S	EUR	223	155	1000	30.49%
FGBS	FGBS	FUT 1 3/4-2 1/4 Y.GOV.BONDS 6%	S	EUR	229	145	1000	36.68%
FGBS	FGBS	FUT 1 3/4-2 1/4 Y.GOV.BONDS 6%	B	EUR	130	113	1000	13.08%
FGBX	FGBX	FUT ON 24-35 Y.GOV.BOND 4%	S	EUR	922	819	1000	11.17%
FGBX	FGBX	FUT ON 24-35 Y.GOV.BOND 4%	B	EUR	255	266	1000	4.31%
FOX	FFOX	FUT ON OMX HELSINKI 25 INDEX	S, B	EUR	197	112	10	43.15%
FRDX	FRDX	FUT ON RDXXT USD	S, B	USD	178	108	25	39.33%
FSC1	FSC1	-I- ITRAXX CROSSOVER SGL 1	S	EUR	100	100	20	0.00%
FSC2	FSC2	-I- ITRAXX CROSSOVER SGL 2	S	EUR	100	100	20	0.00%
FSC3	FSC3	-I- ITRAXX CROSSOVER SGL 3	S	EUR	100	100	20	0.00%
FSE1	FSE1	-I- ITRAXX EUROPE SGL1	S	EUR	100	100	8	0.00%
FSE2	FSE2	-I- ITRAXX EUROPE SGL2	S	EUR	100	100	8	0.00%
FSE3	FSE3	-I- ITRAXX EUROPE SGL3	S	EUR	100	100	8	0.00%
FSH1	FSH1	-I- ITRAXX HI VOL SGL 1	S	EUR	100	100	33	0.00%
FSH2	FSH2	-I- ITRAXX HI VOL SGL 2	S	EUR	100	100	33	0.00%
FSH3	FSH3	-I- ITRAXX HI VOL SGL 3	S	EUR	100	100	33	0.00%
FSH4	FSH4	-I- ITRAXX HI VOL SGL 4	S	EUR	100	100	33	0.00%
FSH5	FSH5	-I- ITRAXX HI VOL SGL 5	S	EUR	100	100	33	0.00%
FSH6	FSH6	-I- ITRAXX HI VOL SGL 6	S	EUR	100	100	33	0.00%
GFX	FGFX	FUTURE ON GOLD	S, B	USD	50	288	100	476.00%
GII	FGSI	FUT ON DJ INS TTNS 30	S, B	USD	780	780	100	0.00%
GSB	FGSB	FUT ON DJ BNKS TTNS 30	S, B	USD	282	282	100	0.00%
GSE	FGSE	FUT ON DJ OILGAS TTNS30	S, B	USD	1968	1968	100	0.00%
GST	FGST	FUT ON DJ TELE TTNS 30	S, B	USD	713	713	100	0.00%

Attachment 2 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for all other products

Margin Class	Product ID	Product Name	SpreadFlag	Currency	Current Spread Margin	NewSpread Margin	Multiplier	Abs Diff
GSU	FGSU	FUT ON DJ UTIL TTNS 30	S, B	USD	515	515	100	0.00%
GTD	FT50	FUT ON DJGT 50 USD	S, B	USD	591	591	100	0.00%
GTI	FGTI	FUT ON DJ GLOBAL TITANS 50 IND	S, B	EUR	249	108	100	56.63%
HICP	HICP	EURO-INFLATION FUTURE	S	EUR	250	250	10000	0.00%
HOG	FHOG	FUTURES ON EUREX HOG INDEX	S, B	EUR	1120	299	8000	73.30%
MDAX	F2MX	FUT ON MDAX	S, B	EUR	65	66	5	1.54%
MJP	FMJP	FUTURES ON MSCI JAPAN	S, B	USD	450	450	10	0.00%
MXRU	FMXR	FUT ON MSCI RUSSIA	S, B	USD	793	445	25	43.88%
PIG	FPIG	FUTURES ON EUREX PIGLET INDEX	S, B	EUR	720	230	100	68.06%
SEL	FESL	FUT ON DJ EURO STOXX REAL EST.	S, B	EUR	195	109	50	44.10%
SFX	FSFX	FUTURE ON SILVER	S, B	USD	80	335	5000	318.75%
SLI	FSLI	FUT ON SLI	S, B	CHF	49	37	10	24.49%
SMD	FSMD	FUT ON SMI INDEX DIVIDEND	S	CHF	250	250	100	0.00%
SMI	FSMI	FUT ON SWISS MARKET INDEX	S, B	CHF	100	218	10	118.00%
SMIM	FSMM	FUT ON SMIM	S, B	CHF	71	53	10	25.35%
STA	FSTA	FUT ON DJ STOXX 600 AUTOMOBILE	S, B	EUR	93	86	50	7.53%
STB	FSTB	FUT ON DJ STOXX 600 BANKS	S, B	EUR	112	79	50	29.46%
STC	FSTC	FUT ON DJ STOXX 600 CHEMICALS	S, B	EUR	85	83	50	2.35%
STE	FSTE	FUT ON DJ STOXX 600 OIL & GAS	S, B	EUR	70	58	50	17.14%
STF	FSTF	FUT ON DJ STOXX 600 FIN SERV	S, B	EUR	98	69	50	29.59%
STG	FSTG	FUT ON DJ STOXX 600 INDUS G&S	S, B	EUR	40	36	50	10.00%
STH	FSTH	FUT ON DJ STOXX 600 HEALTH CA.	S, B	EUR	63	43	50	31.75%
STI	FSTI	FUT ON DJ STOXX 600 INSURANCE	S, B	EUR	64	29	50	54.69%
STL	FSTL	FUT ON DJ STOXX 600 REAL EST.	S, B	EUR	146	71	50	51.37%
STM	FSTM	FUT ON DJ STOXX 600 MEDIA	S, B	EUR	43	27	50	37.21%
STN	FSTN	FUT ON DJ STOXX 600 CONSTR & M	S, B	EUR	79	66	50	16.46%
STO	FSTO	FUT ON DJ STOXX 600 FOOD&BEVE.	S, B	EUR	41	27	50	34.15%
STR	FSTR	FUT ON DJ STOXX 600 RETAIL	S, B	EUR	55	50	50	9.09%
STS	FSTS	FUT ON DJ STOXX 600 BASIC RES.	S, B	EUR	163	69	50	57.67%
STT	FSTT	FUT ON DJ STOXX 600 TELECOMM.	S, B	EUR	95	48	50	49.47%
STU	FSTU	FUT ON DJ STOXX 600 UTILITIES	S, B	EUR	72	43	50	40.28%
STV	FSTV	FUT ON DJ STOXX 600 TRAV. & L.	S, B	EUR	39	29	50	25.64%
STXX	FSTX	FUT ON STOXX 50 INDEX	S, B	EUR	115	302	10	162.61%
STY	FSTY	FUT ON DJ STOXX 600 TECHNOLOGY	S, B	EUR	112	64	50	42.86%

Attachment 2 to Eurex Clearing circular 006/10

Eurex Spread Margin Parameters for all other products

Margin Class	Product ID	Product Name	SpreadFlag	Currency	Current Spread Margin	NewSpread Margin	Multiplier	Abs Diff
STZ	FSTZ	FUT ON DJ STOXX 600 P&H GOODS	S, B	EUR	247	78	50	68.42%
TDX	FTDX	FUT ON TECDAX	S, B	EUR	30	20	10	33.33%
UKA	PUKA	IPD UK ANNUAL ALL PROPERTY	S, B	GBP	540	1059	500	96.11%