X-pand into the Future

e u r e x *circular 032/06*

Date: Frankfurt, February 15, 2006
Recipients: All Eurex Clearing Members and vendors
Authorized by: Daniel Gisler

High Priority

Adjustment to Eurex Margin Parameters

Related Eurex Circulars: 252/05

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Content may be most important for:	**Attachments:**
➲ Middle + Back Office ➲ Auditing / Security Coordination	Eurex Margin Parameters

Attached please find the specification of the margin parameters which will become effective after the batch run on **February 17, 2006.**

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

"PARMINTRYYMMDD00.dat"

The attachment contains the margin parameters of all products tradable at Eurex.

Attachment to Eurex circular 032/06

LastUpdate	Product Header	Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	Old Margin Parameter	New Margin Parameter	New Initial Margin	Difference
09.02.2006	Equity Index Derivatives		2MI	F2MI	EUR	A	19,75	**20,75**	4150	5,06%
09.02.2006	Equity Index Derivatives		2MI	O2MI	EUR	A	19,75	**20,75**		5,06%
09.02.2006	Equity Index Derivatives		600	F600	EUR	A	23,00	**23,50**	4700	2,17%
09.02.2006	Equity Index Derivatives		600	O600	EUR	A	23,00	**23,50**		2,17%
09.02.2006	Equity Derivatives	STXB	AAR	AAR	EUR	A	2,15	2,15		0,00%
09.02.2006	Equity Derivatives	STXB	AAR	AARF	EUR	A	2,15	2,15	215	0,00%
09.02.2006	Equity Derivatives		ABBN	ABBF	CHF	A	1,65	**1,80**	180	9,09%
09.02.2006	Equity Derivatives		ABBN	ABBN	CHF	A	1,65	**1,80**		9,09%
09.02.2006	Equity Derivatives		ACR	ACR	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		ADEN	ADEN	CHF	P	11,00	**10,00**		-9,09%
09.02.2006	Equity Derivatives		ADS	ADS	EUR	A	15,00	**16,50**		10,00%
09.02.2006	Equity Derivatives		ADS	ADSF	EUR	A	15,00	**16,50**	1650	10,00%
09.02.2006	Equity Derivatives	STXI	AEN	AEN	EUR	A	1,55	**1,40**		-9,68%
09.02.2006	Equity Derivatives	STXI	AEN	AENF	EUR	A	1,55	**1,40**	140	-9,68%
09.02.2006	Equity Derivatives	STXI	AGF	AGF	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		AHO	AHO	EUR	A	0,70	0,70		0,00%
09.02.2006	Equity Derivatives		AHO	AHOF	EUR	A	0,70	0,70	70	0,00%
09.02.2006	Equity Derivatives		AIB	ALBF	EUR	A	1,80	1,80	180	0,00%
09.02.2006	Equity Derivatives		AIR	AIR	EUR	A	15,50	**16,00**		3,23%
09.02.2006	Equity Derivatives		AIR	AIRF	EUR	A	15,50	**16,00**	1600	3,23%
09.02.2006	Equity Derivatives		AIX	AIX	EUR	P	15,50	**15,00**		-3,23%
09.02.2006	Equity Derivatives	STXC	AKU	AKU	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		ALT	ALT	EUR	A	4,60	**4,50**		-2,17%
09.02.2006	Equity Derivatives		ALT	ALTF	EUR	A	4,60	**4,50**	450	-2,17%
09.02.2006	Equity Derivatives	STXI	ALV	ALV	EUR	A	12,50	12,50		0,00%
09.02.2006	Equity Derivatives	STXI	ALV	ALVF	EUR	A	12,50	12,50	125	0,00%
09.02.2006	Equity Derivatives		AOL	AOL	EUR	P	10,50	**10,00**		-4,76%
09.02.2006	Equity Derivatives		AOP5	AOP5	EUR	P	10,00	**10,00**		0,00%
09.02.2006	Equity Derivatives		ASG	ASG5	EUR	A	2,70	**2,75**		1,85%
09.02.2006	Equity Derivatives		ASG	ASGF	EUR	A	2,70	**2,75**	275	1,85%
09.02.2006	Equity Derivatives	STXY	ASM	ASM	EUR	P	14,00	14,00		0,00%
09.02.2006	Interest Rate Derivatives		ATLN	ATLN	CHF	P	13,00	13,00		0,00%
09.02.2006	Equity Derivatives	STXH	AVE	AVE	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXI	AXA	AXA	EUR	A	2,95	**2,90**		-1,69%
09.02.2006	Equity Derivatives	STXI	AXA	AXAF	EUR	A	2,95	**2,90**	290	-1,69%
09.02.2006	Equity Derivatives		BAER	BAER	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		BALN	BALN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXC	BAS	BAS	EUR	A	6,30	**6,20**		-1,59%
09.02.2006	Equity Derivatives	STXC	BAS	BASF	EUR	A	6,30	**6,20**	620	-1,59%
09.02.2006	Equity Derivatives	STXC	BAY	BAY	EUR	A	3,40	**3,45**		1,47%
09.02.2006	Equity Derivatives	STXC	BAY	BAYF	EUR	A	3,40	**3,45**	345	1,47%
09.02.2006	Equity Derivatives	STXC	BAYE	BAYE	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		BEI	BEI	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		BMW	BMW	EUR	A	3,75	**3,60**		-4,00%
09.02.2006	Equity Derivatives		BMW	BMWF	EUR	A	3,75	**3,60**	360	-4,00%
09.02.2006	Equity Derivatives		BNP	BNP	EUR	A	6,80	**6,90**		1,47%
09.02.2006	Equity Derivatives		BNP	BNPF	EUR	A	6,80	**6,90**	690	1,47%
09.02.2006	Equity Derivatives		BOY	BBVF	EUR	A	1,45	**1,50**	150	3,45%
09.02.2006	Equity Derivatives		BSD2	SANF	EUR	A	1,05	**1,10**	110	4,76%
09.02.2006	Equity Derivatives		BSN	BSN	EUR	A	9,00	**8,50**		-5,56%
09.02.2006	Equity Derivatives		BSN	BSNF	EUR	A	9,00	**8,50**	850	-5,56%
09.02.2006	Equity Derivatives	STXN	BYG	BYG	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		CAJ	CAJ	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		CAR	CAR	EUR	A	3,75	**3,80**		1,33%
09.02.2006	Equity Derivatives		CAR	CARF	EUR	A	3,75	**3,80**	380	1,33%
09.02.2006	Equity Derivatives	STXB	CBK	CBK	EUR	A	2,55	**2,60**		1,96%
09.02.2006	Equity Derivatives	STXB	CBK	CBKF	EUR	A	2,55	**2,60**	260	1,96%
09.02.2006	Equity Derivatives		CFR	CFR	CHF	A	5,30	**5,55**		4,72%
09.02.2006	Equity Derivatives		CFR	CFRF	CHF	A	5,30	**5,55**	555	4,72%
09.02.2006	Equity Derivatives	STXY	CGE	CGE	EUR	A	1,05	1,05		0,00%
09.02.2006	Equity Derivatives	STXY	CGE	CGEF	EUR	A	1,05	1,05	105	0,00%
09.02.2006	Equity Derivatives		CGM	CGM	EUR	P	10,00	10,00		0,00%
09.02.2006	Interest Rate Derivatives		CHRN	CHRN	CHF	P	11,50	11,50		0,00%
09.02.2006	Equity Derivatives		CIBN	CIBN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXN	CIL	CIL	EUR	A	7,35	**7,90**		7,48%
09.02.2006	Equity Derivatives	STXN	CIL	CILF	EUR	A	7,35	**7,90**	790	7,48%

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09.02.2006	Equity Derivatives		CIS	CIS	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		CLN	CLN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		CLS	CLS	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXA	CON	CON	EUR	A	7,35	**7,50**		2,04%
09.02.2006	Equity Derivatives	STXA	CON	CONG	EUR	A	7,35	**7,50**	750	2,04%
09.02.2006	Interest Rate Derivatives		CONF	CONF	CHF	A	1,40	1,40	1400	0,00%
09.02.2006	Equity Derivatives		CRI5	CR5F	EUR	A	0,53	**0,56**	560	5,66%
09.02.2006	Equity Derivatives		CRI5	CRI5	EUR	A	0,53	**0,56**		5,66%
09.02.2006	Equity Derivatives		CSF	CSF	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXB	CSGN	CSGF	CHF	A	6,80	**7,20**	720	5,88%
09.02.2006	Equity Derivatives	STXB	CSGN	CSGN	CHF	A	6,80	**7,20**		5,88%
09.02.2006	Equity Index Derivatives	DMIX	DAX	FDAX	EUR	A	396,00	**402,00**	10050	1,52%
09.02.2006	Equity Index Derivatives	DMIX	DAX	ODAX	EUR	A	396,00	**402,00**		1,52%
09.02.2006	Equity Derivatives		DB1	DB1	EUR	A	8,50	**9,50**		11,76%
09.02.2006	Equity Derivatives		DB1	DB1F	EUR	A	8,50	**9,50**	950	11,76%
09.02.2006	Equity Derivatives		DBK	DBK	EUR	A	8,50	8,50		0,00%
09.02.2006	Equity Derivatives		DBK	DBKF	EUR	A	8,50	8,50	850	0,00%
09.02.2006	Equity Derivatives	STXA	DCX	DCX	EUR	A	4,30	4,30		0,00%
09.02.2006	Equity Derivatives	STXA	DCX	DCXF	EUR	A	4,30	4,30	430	0,00%
09.02.2006	Equity Derivatives		DEP	DEP	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		DGX	DGX	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		DPB	DPB	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		DPW	DPW	EUR	A	1,90	**2,15**		13,16%
09.02.2006	Equity Derivatives		DPW	DPWF	EUR	A	1,90	**2,15**	215	13,16%
09.02.2006	Equity Derivatives		DSM	DSM	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXT	DTE	DTE	EUR	A	1,50	**1,30**		-13,33%
09.02.2006	Equity Derivatives	STXT	DTE	DTEF	EUR	A	1,50	**1,30**	130	-13,33%
09.02.2006	Equity Derivatives	STXB	DXB	DXB	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		E2F	E2F	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		EAD	EAD	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXT	EIA	EIA	EUR	P	12,00	12,00		0,00%
09.02.2006	Equity Derivatives		ELV	ELV	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		EMP	EMP	EUR	P	12,50	**12,00**		-4,00%
09.02.2006	Equity Derivatives		ENA	ELEF	EUR	A	2,15	**2,35**	235	9,30%
09.02.2006	Equity Derivatives		ENL5	ENL5	EUR	A	0,68	**0,69**		1,47%
09.02.2006	Equity Derivatives		ENL5	ENLF	EUR	A	0,68	**0,69**	345	1,47%
09.02.2006	Equity Derivatives	STXE	ENT	ENT5	EUR	A	2,40	2,40		0,00%
09.02.2006	Equity Derivatives	STXE	ENT	ENTF	EUR	A	2,40	2,40	1200	0,00%
09.02.2006	Equity Derivatives	STXS	ENUR	ENUR	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXU	EOA	EOA	EUR	A	8,00	**9,00**		12,50%
09.02.2006	Equity Derivatives	STXU	EOA	EOAF	EUR	A	8,00	**9,00**	900	12,50%
09.02.2006	Equity Derivatives		EPC	EPC	EUR	P	14,00	14,00		0,00%
09.02.2006	Equity Index Derivatives	STXA	ESA	FESA	EUR	A	26,00	**25,00**	1250	-3,85%
09.02.2006	Equity Index Derivatives	STXA	ESA	OESA	EUR	A	26,00	**25,00**		-3,85%
09.02.2006	Equity Index Derivatives	STXB	ESB	FESB	EUR	A	27,00	**28,00**	1400	3,70%
09.02.2006	Equity Index Derivatives	STXB	ESB	OESB	EUR	A	27,00	**28,00**		3,70%
09.02.2006	Equity Index Derivatives	STXC	ESC	FESC	EUR	A	31,00	31,00	1550	0,00%
09.02.2006	Equity Index Derivatives	STXC	ESC	OESC	EUR	A	31,00	31,00		0,00%
09.02.2006	Equity Index Derivatives	STXE	ESE	FESE	EUR	A	32,00	32,00	1600	0,00%
09.02.2006	Equity Index Derivatives	STXE	ESE	OESE	EUR	A	32,00	32,00		0,00%
09.02.2006	Equity Index Derivatives		ESF	FESF	EUR	A	24,00	**26,00**	1300	8,33%
09.02.2006	Equity Index Derivatives		ESF	OESF	EUR	A	24,00	**26,00**		8,33%
09.02.2006	Equity Index Derivatives		ESG	FESG	EUR	A	29,00	**31,00**	1550	6,90%
09.02.2006	Equity Index Derivatives		ESG	OESG	EUR	A	29,00	**31,00**		6,90%
09.02.2006	Equity Index Derivatives	STXH	ESH	FESH	EUR	A	36,00	**39,00**	1950	8,33%
09.02.2006	Equity Index Derivatives	STXH	ESH	OESH	EUR	A	36,00	**39,00**		8,33%
09.02.2006	Equity Index Derivatives	STXI	ESI	FESI	EUR	A	24,00	**22,00**	1100	-8,33%
09.02.2006	Equity Index Derivatives	STXI	ESI	OESI	EUR	A	24,00	**22,00**		-8,33%
09.02.2006	Equity Index Derivatives	STXM	ESM	FESM	EUR	A	16,00	16,00	800	0,00%
09.02.2006	Equity Index Derivatives	STXM	ESM	OESM	EUR	A	16,00	16,00		0,00%
09.02.2006	Equity Index Derivatives	STXN	ESN	FESN	EUR	A	23,00	**25,00**	1250	8,70%
09.02.2006	Equity Index Derivatives	STXN	ESN	OESN	EUR	A	23,00	**25,00**		8,70%
09.02.2006	Equity Index Derivatives	STXO	ESO	FESO	EUR	A	19,00	19,00	950	0,00%
09.02.2006	Equity Index Derivatives	STXO	ESO	OESO	EUR	A	19,00	19,00		0,00%
09.02.2006	Equity Index Derivatives		ESR	FESR	EUR	A	19,00	**20,00**	1000	5,26%
09.02.2006	Equity Index Derivatives		ESR	OESR	EUR	A	19,00	**20,00**		5,26%
09.02.2006	Equity Index Derivatives	STXS	ESS	FESS	EUR	A	17,00	17,00	850	0,00%
09.02.2006	Equity Index Derivatives	STXS	ESS	OESS	EUR	A	17,00	17,00		0,00%

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09.02.2006	Equity Index Derivatives	STXT	EST	FEST	EUR	A	32,00	**30,00**	1500	-6,25%
09.02.2006	Equity Index Derivatives	STXT	EST	OEST	EUR	A	32,00	**30,00**		-6,25%
09.02.2006	Equity Index Derivatives	STXU	ESU	FESU	EUR	A	27,00	**30,00**	1500	11,11%
09.02.2006	Equity Index Derivatives	STXU	ESU	OESU	EUR	A	27,00	**30,00**		11,11%
09.02.2006	Equity Index Derivatives		ESV	FESV	EUR	A	10,10	**11,00**	550	8,91%
09.02.2006	Equity Index Derivatives		ESV	OESV	EUR	A	10,10	**11,00**		8,91%
09.02.2006	Equity Index Derivatives	STXY	ESY	FESY	EUR	A	35,00	**33,00**	1650	-5,71%
09.02.2006	Equity Index Derivatives	STXY	ESY	OESY	EUR	A	35,00	**33,00**		-5,71%
09.02.2006	Equity Index Derivatives		ESZ	FESZ	EUR	A	22,00	**23,00**	1150	4,55%
09.02.2006	Equity Index Derivatives		ESZ	OESZ	EUR	A	22,00	**23,00**		4,55%
09.02.2006	Equity Index Derivatives	DMIX	EUN2	EUN2	EUR	A	2,65	2,65		0,00%
09.02.2006	Equity Index Derivatives	DMIX	EUN2	EUNF	EUR	A	2,65	2,65	265	0,00%
09.02.2006	Equity Index Derivatives	DMIX	EUSX	FESX	EUR	A	265,00	265,00	2650	0,00%
09.02.2006	Equity Index Derivatives	DMIX	EUSX	OESX	EUR	A	265,00	265,00		0,00%
09.02.2006	Equity Index Derivatives	DMIX	EXS1	EXS1	EUR	A	3,80	**3,85**		1,32%
09.02.2006	Equity Index Derivatives	DMIX	EXS1	EXSF	EUR	A	3,80	**3,85**	385	1,32%
09.02.2006	Equity Index Derivatives	DMIX	EXW1	EXW1	EUR	A	2,65	**2,70**		1,89%
09.02.2006	Equity Index Derivatives	DMIX	EXW1	EXWF	EUR	A	2,65	**2,70**	270	1,89%
09.02.2006	Equity Index Derivatives	DMIX	F1TA	F1TA	EUR	A	265,00	**270,00**	2700	1,89%
09.02.2006	Equity Index Derivatives	DMIX	F1TA	O1TA	EUR	A	265,00	**270,00**		1,89%
09.02.2006	Interest Rate Derivatives	LIBO	FEO1	FEO1	EUR	A	0,08	0,08	200	0,00%
09.02.2006	Interest Rate Derivatives	LIBO	FEU3	FEU3	EUR	A	0,25	0,25	625	0,00%
09.02.2006	Interest Rate Derivatives	BUBO	FGBL	FGBL	EUR	A	1,40	1,40	1400	0,00%
09.02.2006	Interest Rate Derivatives	BUBO	FGBL	OGBL	EUR	A	1,40	1,40		0,00%
09.02.2006	Interest Rate Derivatives	BUBO	FGBM	FGBM	EUR	A	0,80	0,80	800	0,00%
09.02.2006	Interest Rate Derivatives	BUBO	FGBM	OGBM	EUR	A	0,80	0,80		0,00%
09.02.2006	Interest Rate Derivatives	BUBO	FGBS	FGBS	EUR	A	0,35	0,35	350	0,00%
09.02.2006	Interest Rate Derivatives	BUBO	FGBS	OGBS	EUR	A	0,35	0,35		0,00%
09.02.2006	Interest Rate Derivatives	BUBO	FGBX	FGBX	EUR	A	3,00	3,00	3000	0,00%
09.02.2006	Equity Derivatives		FIA5	FIA5	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		FME	FME	EUR	A	8,00	**9,00**		12,50%
09.02.2006	Equity Derivatives		FME	FMEF	EUR	A	8,00	**9,00**	900	12,50%
09.02.2006	Equity Derivatives		FO4	FO4	EUR	A	2,60	**2,70**		3,85%
09.02.2006	Equity Derivatives		FO4	FO4F	EUR	A	2,60	**2,70**	270	3,85%
09.02.2006	Equity Derivatives		FOT	FOT	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Index Derivatives		FOX	FFOX	EUR	A	170,00	**180,00**	1800	5,88%
09.02.2006	Equity Index Derivatives		FOX	OFOX	EUR	A	170,00	**180,00**		5,88%
09.02.2006	Equity Derivatives		FSE	FSE	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		FTE	FTE	EUR	A	2,80	**2,45**		-12,50%
09.02.2006	Equity Derivatives		FTE	FTEF	EUR	A	2,80	**2,45**	245	-12,50%
09.02.2006	Interest Rate Derivatives		GEBN	GEBN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		GEC	GEC	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		GIVN	GIVN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXN	GOB	GOB	EUR	A	4,95	**5,05**		2,02%
09.02.2006	Equity Derivatives	STXN	GOB	GOBF	EUR	A	4,95	**5,05**	505	2,02%
09.02.2006	Equity Index Derivatives		GTI	FGTI	EUR	A	17,00	**16,50**	1650	-2,94%
09.02.2006	Equity Index Derivatives		GTI	OGTI	EUR	A	17,00	**16,50**		-2,94%
09.02.2006	Equity Derivatives		GTO	GTO	EUR	P	28,00	28,00		0,00%
09.02.2006	Equity Derivatives		GZF	GZF	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		HEN3	HEN3	EUR	A	8,50	8,50		0,00%
09.02.2006	Equity Derivatives		HEN3	HENF	EUR	A	8,50	8,50	850	0,00%
09.02.2006	Equity Derivatives		HMY	HMY	EUR	P	15,00	15,00		0,00%
09.02.2006	Equity Derivatives		HNK	HNK	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		HNR1	HNR1	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		HOLN	HOLN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		HRX	HRX	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXB	HVM	HVM	EUR	A	2,50	**2,60**		4,00%
09.02.2006	Equity Derivatives	STXB	HVM	HVMF	EUR	A	2,50	**2,60**	260	4,00%
09.02.2006	Equity Derivatives		IBE	IBEF	EUR	A	2,25	**2,30**	230	2,22%
09.02.2006	Equity Derivatives		IBM	IBM	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		IES5	IES5	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		IFX	IFX	EUR	A	1,10	**1,05**		-4,55%
09.02.2006	Equity Derivatives		IFX	IFXF	EUR	A	1,10	**1,05**	105	-4,55%
09.02.2006	Equity Derivatives		INL	INL	EUR	P	10,50	**10,00**		-4,76%
09.02.2006	Equity Derivatives	STXI	INN	INN	EUR	A	2,90	**2,80**		-3,45%
09.02.2006	Equity Derivatives	STXI	INN	INNF	EUR	A	2,90	**2,80**	280	-3,45%
09.02.2006	Equity Derivatives		KAR	KAR	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		KNP	KNP	EUR	P	13,00	13,00		0,00%

09.02.2006	Equity Derivatives		KPN	KPN	EUR	P	12,50	12,50		0,00%
09.02.2006	Equity Derivatives	STXY	KUD	KUD	CHF	P	13,50	**13,00**		-3,70%
09.02.2006	Equity Derivatives		LHA	LHA	EUR	A	1,20	**1,25**		4,17%
09.02.2006	Equity Derivatives		LHA	LHAF	EUR	A	1,20	**1,25**	125	4,17%
09.02.2006	Equity Derivatives	STXC	LIN	LIN	EUR	A	6,15	**6,50**		5,69%
09.02.2006	Equity Derivatives	STXC	LIN	LINF	EUR	A	6,15	**6,50**	650	5,69%
09.02.2006	Interest Rate Derivatives		LOGN	LOGN	CHF	P	10,50	10,50		0,00%
09.02.2006	Equity Derivatives		LONN	LONN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		LOR	LOR	EUR	A	6,20	**6,55**		5,65%
09.02.2006	Equity Derivatives		LOR	LORF	EUR	A	6,20	**6,55**	655	5,65%
09.02.2006	Equity Derivatives	STXU	LYO	LYO	EUR	A	2,50	**2,85**		14,00%
09.02.2006	Equity Derivatives	STXU	LYO	LYOF	EUR	A	2,50	**2,85**	285	14,00%
09.02.2006	Equity Derivatives		MAN	MAN	EUR	A	4,35	**4,50**		3,45%
09.02.2006	Equity Derivatives		MAN	MANF	EUR	A	4,35	**4,50**	450	3,45%
09.02.2006	Equity Index Derivatives		MDAX	F2MX	EUR	A	540,00	**580,00**	2900	7,41%
09.02.2006	Equity Derivatives	STXM	MDS5	MDS5	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		MEO	MEO	EUR	A	3,80	**3,95**		3,95%
09.02.2006	Equity Derivatives		MEO	MEOF	EUR	A	3,80	**3,95**	395	3,95%
09.02.2006	Equity Derivatives		MLP	MLP	EUR	P	15,00	15,00		0,00%
09.02.2006	Equity Derivatives		MOB	MOB	EUR	P	24,00	24,00		0,00%
09.02.2006	Equity Derivatives		MOH	MOH	EUR	A	7,45	**7,50**		0,67%
09.02.2006	Equity Derivatives		MOH	MOHF	EUR	A	7,45	**7,50**	750	0,67%
09.02.2006	Equity Derivatives		MRK	MRK	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		MSF	MSF	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		MUV2	MU2F	EUR	A	11,50	**10,50**	105	-8,70%
09.02.2006	Equity Derivatives		MUV2	MUV2	EUR	A	11,50	**10,50**		-8,70%
09.02.2006	Equity Derivatives		NEF	NEF	EUR	P	11,00	11,00		0,00%
09.02.2006	Equity Derivatives		NEL	NEL	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		NESN	NESF	CHF	A	39,50	**38,00**	380	-3,80%
09.02.2006	Equity Derivatives		NESN	NESN	CHF	A	39,50	**38,00**		-3,80%
09.02.2006	Equity Derivatives		NOA3	NO3F	EUR	A	2,05	**1,95**	195	-4,88%
09.02.2006	Equity Derivatives		NOA3	NOA3	EUR	A	2,05	**1,95**		-4,88%
09.02.2006	Equity Derivatives		NOBE	NOBE	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		NOVN	NOVF	CHF	A	6,85	**7,05**	705	2,92%
09.02.2006	Equity Derivatives		NOVN	NOVN	CHF	A	6,85	**7,05**		2,92%
09.02.2006	Equity Derivatives	STXO	NUT	NUT	EUR	P	10,50	10,50		0,00%
09.02.2006	Interest Rate Derivatives	LIBO	OEU3	OEU3	EUR	A	0,25	0,25		0,00%
09.02.2006	Equity Derivatives		ORC	ORC	EUR	P	10,50	**10,00**		-4,76%
09.02.2006	Equity Derivatives	STXB	PAO5	PA5F	EUR	A	1,29	**1,32**	660	2,33%
09.02.2006	Equity Derivatives	STXB	PAO5	PAO5	EUR	A	1,29	**1,32**		2,33%
09.02.2006	Equity Derivatives		PEU	PEU	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		PHI1	PH1F	EUR	A	2,90	**3,05**	305	5,17%
09.02.2006	Equity Derivatives		PHI1	PHI1	EUR	A	2,90	**3,05**		5,17%
09.02.2006	Equity Derivatives	STXA	POR3	POR3	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		PPX	PPX	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		PUM	PUM	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		QIA	QIA	EUR	P	12,50	**12,00**		-4,00%
09.02.2006	Equity Derivatives		REP	REPF	EUR	A	2,55	**2,50**	250	-1,96%
09.02.2006	Equity Derivatives	STXA	RNL	RNL	EUR	A	6,75	**7,55**		11,85%
09.02.2006	Equity Derivatives	STXA	RNL	RNLF	EUR	A	6,75	**7,55**	755	11,85%
09.02.2006	Equity Derivatives	STXH	ROG	ROG	CHF	A	20,50	**19,50**		-4,88%
09.02.2006	Equity Derivatives	STXH	ROG	ROGF	CHF	A	20,50	**19,50**	1950	-4,88%
09.02.2006	Equity Derivatives		ROY	ROY	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXS	RPL	RPL	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		RUKN	RUKF	CHF	A	10,00	**9,00**	90	-10,00%
09.02.2006	Equity Derivatives		RUKN	RUKN	CHF	A	10,00	**9,00**		-10,00%
09.02.2006	Equity Derivatives	STXU	RWE	RWE	EUR	A	5,90	**6,55**		11,02%
09.02.2006	Equity Derivatives	STXU	RWE	RWEF	EUR	A	5,90	**6,55**	655	11,02%
09.02.2006	Equity Derivatives	STXY	SAP	SAP	EUR	A	17,00	**15,50**		-8,82%
09.02.2006	Equity Derivatives	STXY	SAP	SAPF	EUR	A	17,00	**15,50**	155	-8,82%
09.02.2006	Equity Derivatives		SBMO	SBMO	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		SCH	SCH	EUR	A	5,55	5,55		0,00%
09.02.2006	Equity Derivatives		SCH	SCHF	EUR	A	5,55	5,55	555	0,00%
09.02.2006	Equity Derivatives		SCMN	SCMF	CHF	A	41,50	**39,50**	395	-4,82%
09.02.2006	Equity Derivatives		SCMN	SCMN	CHF	A	41,50	**39,50**		-4,82%
09.02.2006	Equity Derivatives		SEO	SEO	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		SGE	SGE	EUR	A	10,50	10,50		0,00%
09.02.2006	Equity Derivatives		SGE	SGEF	EUR	A	10,50	10,50	1050	0,00%

09.02.2006	Equity Derivatives		SGM	SGM	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		SGSN	SGSN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXY	SIE	SIE	EUR	A	6,65	**7,00**		5,26%
09.02.2006	Equity Derivatives	STXY	SIE	SIEF	EUR	A	6,65	**7,00**	700	5,26%
09.02.2006	Equity Derivatives		SJ7	SJ7	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXI	SLHN	SLHN	CHF	P	10,50	**10,00**		-4,76%
09.02.2006	Equity Index Derivatives	DMIX	SMI	FSMI	CHF	A	570,00	**575,00**	5750	0,88%
09.02.2006	Equity Index Derivatives	DMIX	SMI	OSMI	CHF	A	570,00	**575,00**		0,88%
09.02.2006	Equity Index Derivatives		SMIM	FSMM	CHF	A	85,00	**90,00**	900	5,88%
09.02.2006	Equity Derivatives		SMPA	SMPA	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		SND	SND	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		SNW	SNW	EUR	A	7,05	**7,60**		7,80%
09.02.2006	Equity Derivatives		SNW	SNWF	EUR	A	7,05	**7,60**	760	7,80%
09.02.2006	Equity Derivatives	STXN	SQU	SQU	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		SSY	SSY	EUR	P	13,00	13,00		0,00%
09.02.2006	Equity Index Derivatives		STA	FSTA	EUR	A	17,00	**18,00**	900	5,88%
09.02.2006	Equity Index Derivatives		STA	OSTA	EUR	A	17,00	**18,00**		5,88%
09.02.2006	Equity Index Derivatives	STXB	STB	FSTB	EUR	A	32,00	**33,00**	1650	3,13%
09.02.2006	Equity Index Derivatives	STXB	STB	OSTB	EUR	A	32,00	**33,00**		3,13%
09.02.2006	Equity Index Derivatives		STC	FSTC	EUR	A	25,00	25,00	1250	0,00%
09.02.2006	Equity Index Derivatives		STC	OSTC	EUR	A	25,00	25,00		0,00%
09.02.2006	Equity Index Derivatives	STXE	STE	FSTE	EUR	A	31,00	31,00	1550	0,00%
09.02.2006	Equity Index Derivatives	STXE	STE	OSTE	EUR	A	31,00	31,00		0,00%
09.02.2006	Equity Index Derivatives		STF	FSTF	EUR	A	24,00	**25,00**	1250	4,17%
09.02.2006	Equity Index Derivatives		STF	OSTF	EUR	A	24,00	**25,00**		4,17%
09.02.2006	Equity Index Derivatives		STG	FSTG	EUR	A	18,00	**19,00**	950	5,56%
09.02.2006	Equity Index Derivatives		STG	OSTG	EUR	A	18,00	**19,00**		5,56%
09.02.2006	Equity Index Derivatives	STXH	STH	FSTH	EUR	A	32,00	32,00	1600	0,00%
09.02.2006	Equity Index Derivatives	STXH	STH	OSTH	EUR	A	32,00	32,00		0,00%
09.02.2006	Equity Index Derivatives	STXI	STI	FSTI	EUR	A	18,00	18,00	900	0,00%
09.02.2006	Equity Index Derivatives	STXI	STI	OSTI	EUR	A	18,00	18,00		0,00%
09.02.2006	Equity Index Derivatives	STXM	STM	FSTM	EUR	A	16,00	**17,00**	850	6,25%
09.02.2006	Equity Index Derivatives	STXM	STM	OSTM	EUR	A	16,00	**17,00**		6,25%
09.02.2006	Equity Index Derivatives		STN	FSTN	EUR	A	21,00	**22,00**	1100	4,76%
09.02.2006	Equity Index Derivatives		STN	OSTN	EUR	A	21,00	**22,00**		4,76%
09.02.2006	Equity Index Derivatives	STXO	STO	FSTO	EUR	A	20,00	**19,00**	950	-5,00%
09.02.2006	Equity Index Derivatives	STXO	STO	OSTO	EUR	A	20,00	**19,00**		-5,00%
09.02.2006	Equity Index Derivatives		STR	FSTR	EUR	A	19,00	19,00	950	0,00%
09.02.2006	Equity Index Derivatives		STR	OSTR	EUR	A	19,00	19,00		0,00%
09.02.2006	Equity Index Derivatives	STXS	STS	FSTS	EUR	A	30,00	**32,00**	1600	6,67%
09.02.2006	Equity Index Derivatives	STXS	STS	OSTS	EUR	A	30,00	**32,00**		6,67%
09.02.2006	Equity Index Derivatives	STXT	STT	FSTT	EUR	A	21,00	**20,00**	1000	-4,76%
09.02.2006	Equity Index Derivatives	STXT	STT	OSTT	EUR	A	21,00	**20,00**		-4,76%
09.02.2006	Equity Index Derivatives	STXU	STU	FSTU	EUR	A	25,00	**27,00**	1350	8,00%
09.02.2006	Equity Index Derivatives	STXU	STU	OSTU	EUR	A	25,00	**27,00**		8,00%
09.02.2006	Equity Index Derivatives		STV	FSTV	EUR	A	12,30	**12,90**	645	4,88%
09.02.2006	Equity Index Derivatives		STV	OSTV	EUR	A	12,30	**12,90**		4,88%
09.02.2006	Equity Index Derivatives	DMIX	STXX	FSTX	EUR	A	250,00	250,00	2500	0,00%
09.02.2006	Equity Index Derivatives	DMIX	STXX	OSTX	EUR	A	250,00	250,00		0,00%
09.02.2006	Equity Index Derivatives	STXY	STY	FSTY	EUR	A	31,00	**29,00**	1450	-6,45%
09.02.2006	Equity Index Derivatives	STXY	STY	OSTY	EUR	A	31,00	**29,00**		-6,45%
09.02.2006	Equity Index Derivatives		STZ	FSTZ	EUR	A	24,00	24,00	1200	0,00%
09.02.2006	Equity Index Derivatives		STZ	OSTZ	EUR	A	24,00	24,00		0,00%
09.02.2006	Equity Derivatives		SUN	SUN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		SYNN	SYNN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		SYST	SYST	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Index Derivatives		TDX	FTDX	EUR	A	56,50	**61,00**	610	7,96%
09.02.2006	Equity Index Derivatives		TDX	OTDX	EUR	A	56,50	**61,00**		7,96%
09.02.2006	Equity Derivatives	STXT	TIM5	TIM5	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		TKA	TKA	EUR	A	1,70	**1,85**		8,82%
09.02.2006	Equity Derivatives		TKA	TKAF	EUR	A	1,70	**1,85**	185	8,82%
09.02.2006	Equity Derivatives		TLSN	TLSN	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		TNE5	TEFF	EUR	A	1,25	1,25	125	0,00%
09.02.2006	Equity Derivatives		TNM	TNM	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		TNT	TNT	EUR	P	10,50	**10,00**		-4,76%
09.02.2006	Equity Derivatives	STXY	TOI	TOI	EUR	P	13,00	13,00		0,00%
09.02.2006	Equity Derivatives	STXE	TOTB	TOTB	EUR	A	21,50	**22,00**		2,33%
09.02.2006	Equity Derivatives	STXE	TOTB	TOTF	EUR	A	21,50	**22,00**	2200	2,33%

Attachment to Eurex circular 032/06

09.02.2006	Equity Derivatives	STXT	TQI	TQI5	EUR	A	0,25	**0,24**		-6,00%
09.02.2006	Equity Derivatives	STXT	TQI	TQIF	EUR	A	0,25	**0,24**	235	-6,00%
09.02.2006	Equity Derivatives		TQIR	TQIR	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		TRV	TRV	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXY	TTEB	TTEB	EUR	P	12,50	**12,00**		-4,00%
09.02.2006	Equity Derivatives		TUI	TUI	EUR	A	1,75	1,75		0,00%
09.02.2006	Equity Derivatives		TUI	TUIF	EUR	A	1,75	1,75	175	0,00%
09.02.2006	Equity Derivatives	STXB	UBSN	UBSF	CHF	A	12,50	**13,00**	1300	4,00%
09.02.2006	Equity Derivatives	STXB	UBSN	UBSN	CHF	A	12,50	**13,00**		4,00%
09.02.2006	Equity Derivatives		UHRN	UHRN	CHF	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		UNAX	UNAX	CHF	P	11,00	11,00		0,00%
09.02.2006	Equity Derivatives	STXO	UNI	UNI	EUR	A	5,80	**5,70**		-1,72%
09.02.2006	Equity Derivatives	STXO	UNI	UNIF	EUR	A	5,80	**5,70**	570	-1,72%
09.02.2006	Volatility Derivatives		VDX	FVDX	EUR	A	3,80	**3,60**	3600	-5,26%
09.02.2006	Equity Derivatives		VED	VED	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		VMH	VMH	EUR	P	11,50	**13,50**		17,39%
09.02.2006	Equity Derivatives		VNU	VNU	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		VOW	VOW	EUR	A	4,65	**4,55**		-2,15%
09.02.2006	Equity Derivatives		VOW	VOWF	EUR	A	4,65	**4,55**	455	-2,15%
09.02.2006	Volatility Derivatives		VSM	FVSM	CHF	A	3,80	**3,60**	3600	-5,26%
09.02.2006	Volatility Derivatives		VSX	FVSX	EUR	A	3,80	**3,60**	3600	-5,26%
09.02.2006	Equity Derivatives		VT3	VT3	EUR	P	30,50	**28,00**		-8,20%
09.02.2006	Equity Derivatives	STXU	VVD	VVD	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives	STXM	VVU	VVU	EUR	A	3,25	**3,15**		-3,08%
09.02.2006	Equity Derivatives	STXM	VVU	VVUF	EUR	A	3,25	**3,15**	315	-3,08%
09.02.2006	Equity Derivatives		WOS	WOS	EUR	P	10,00	10,00		0,00%
09.02.2006	Equity Derivatives		XCA	XCA	EUR	A	2,70	**2,75**		1,85%
09.02.2006	Equity Derivatives		XCA	XCAF	EUR	A	2,70	**2,75**	275	1,85%
09.02.2006	Equity Index Derivatives	DMIX	XMT	XMT	CHF	A	5,65	**5,75**		1,77%
09.02.2006	Equity Index Derivatives	DMIX	XMT	XMTF	CHF	A	5,65	**5,75**	575	1,77%
09.02.2006	Equity Derivatives		ZURN	ZURF	CHF	A	34,50	**33,00**	330	-4,35%
09.02.2006	Equity Derivatives		ZURN	ZURN	CHF	A	34,50	**33,00**		-4,35%