X-pand into the Future

# e u r e x *circular 172/04*

**Date:** Frankfurt, December 9, 2004
**Recipients:** All Eurex members and vendors
**Authorized by:** Daniel Gisler

⚠ **Action Required** ⚠ **High Priority**

## Adjustment to Eurex Margin Parameters for EXTFs

**Related Eurex Circulars:** 166/04
**Contact:** Functional Helpdesk Clearing: Tel. +49-69-211-1 12 50
E-mail: eurex_risk_management@deutsche-boerse.com

| **Content may be most important for:** | **Attachments:** |
|---|---|
| ➲ Middle + Back Office<br>➲ Auditing / Security Coordination | none |

Due to rounding differences in the initial margin slightly differing amounts were published in Eurex circular 166/04. Please find below the appropriate adjustments to the initial margin for Exchange Traded Funds.

The following products are concerned:

1. EUNF: new initial margin is EUR 220.00
2. EXSF: new initial margin is EUR 308.00
3. EXWF: new initial margin is EUR 220.00
4. XMTF: new initial margin is CHF 420.00

The Margin parameters in points published for these products in circular 166/04 remain valid.

We kindly ask you to accept our apologies for this inconvenience.