X-pand into the Future

eurex circular 045/05

Date: Frankfurt, March 21, 2005
Recipients: All Eurex members and vendors
Authorized by: Peter Reitz

High Priority

Adjustment to Eurex Margin Parameter

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Content may be most important for:	**Attachments:**
➲ Middle + Back Office ➲ Auditing / Security Coordination	none

Due to the increased market volatility during the trading day on March 21, 2005 Eurex Clearing AG decided to raise the margin parameter in the margin class “SCH” (Schering) intraday from 10 percent to 14 percent.