X-pand into the Future

e u r e x *circular 078/05*

Date: Frankfurt, May 19, 2005
Recipients: All Eurex members and vendors
Authorized by: Daniel Gisler

High Priority

Adjustment to Eurex Margin Parameters

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

In the attachment you will find a table which lists the Eurex margin parameters valid with effect from the batch run on **May 24, 2005.**

The attachment covers the parameters associated with the products tradable at Eurex.

Eurex Margin Parameters
as of May 24, 2005

Product Header	Margin Group	Margin Class	Product ID	Currency	Old Margin Parameter	New Margin Parameter	New Initial Margin	Difference
Equity Derivatives		TNT	TNT	EUR	10,00	10,00		0,00%
Equity Derivatives		ABBN	ABBN	CHF	15,00	15,00		0,00%
Equity Derivatives		ACR	ACR	EUR	10,00	10,00		0,00%
Equity Derivatives		ADEN	ADEN	CHF	12,00	12,00		0,00%
Equity Derivatives		ADS	ADS	EUR	10,00	10,00		0,00%
Equity Derivatives		AHO	AHO	EUR	16,00	16,00		0,00%
Equity Derivatives		AIR	AIR	EUR	10,00	10,00		0,00%
Equity Derivatives		AIX	AIX	EUR	17,00	17,00		0,00%
Equity Derivatives		ALT	ALT	EUR	10,00	10,00		0,00%
Equity Derivatives		AOL	AOL	EUR	12,00	11,00		-8,33%
Equity Derivatives		AOP5	AOP5	EUR	10,00	10,00		0,00%
Equity Derivatives		ASG	ASG	EUR	10,00	10,00		0,00%
Equity Derivatives		ASG	ASG5	EUR	10,00	10,00		0,00%
Equity Derivatives		BAER	BAER	CHF	10,00	10,00		0,00%
Equity Derivatives		BALN	BALN	CHF	10,00	10,00		0,00%
Equity Derivatives		BEI	BEI	EUR	10,00	10,00		0,00%
Equity Derivatives		BMW	BMW	EUR	10,00	10,00		0,00%
Equity Derivatives		BNP	BNP	EUR	12,00	12,00		0,00%
Equity Derivatives		BSN	BSN	EUR	10,00	10,00		0,00%
Equity Derivatives		CAJ	CAJ	EUR	10,00	10,00		0,00%
Equity Derivatives		CAR	CAR	EUR	10,00	10,00		0,00%
Equity Derivatives		CAR	CAR5	EUR	10,00	10,00		0,00%
Equity Derivatives		CFR	CFR	CHF	10,00	10,00		0,00%
Equity Derivatives		CGM	CGM	EUR	10,00	10,00		0,00%
Equity Derivatives		CIBN	CIBN	CHF	10,00	10,00		0,00%
Equity Derivatives		CIS	CIS	EUR	11,00	11,00		0,00%
Equity Derivatives		CLN	CLN	CHF	11,00	11,00		0,00%
Equity Derivatives		CRI5	CRI5	EUR	10,00	10,00		0,00%
Equity Derivatives		CSF	CSF	EUR	10,00	10,00		0,00%
Equity Derivatives		DB1	DB1	EUR	10,00	10,00		0,00%
Equity Derivatives		DBK	DBK	EUR	10,00	10,00		0,00%
Equity Derivatives		DEP	DEP	EUR	10,00	10,00		0,00%
Equity Derivatives		DGX	DGX	EUR	10,00	10,00		0,00%
Equity Derivatives		DPB	DPB	EUR	10,00	10,00		0,00%
Equity Derivatives		DPW	DPW	EUR	10,00	10,00		0,00%
Equity Derivatives		DSM	DSM	EUR	10,00	10,00		0,00%
Equity Derivatives		EAD	EAD	EUR	10,00	10,00		0,00%
Equity Derivatives		ELV	ELV	EUR	10,00	10,00		0,00%
Equity Derivatives		EMP	EMP	EUR	14,00	14,00		0,00%
Equity Derivatives		ENL5	ENL5	EUR	10,00	10,00		0,00%
Equity Derivatives		EPC	EPC	EUR	15,00	14,00		-6,67%
Equity Derivatives		FIA5	FIA5	EUR	10,00	10,00		0,00%
Equity Derivatives		FME	FME	EUR	10,00	10,00		0,00%
Equity Derivatives		FO4	FO4	EUR	11,00	11,00		0,00%
Equity Derivatives		FSE	FSE	EUR	10,00	10,00		0,00%
Equity Derivatives		FTE	FTE	EUR	14,00	14,00		0,00%
Equity Derivatives		FTE	FTE5	EUR	14,00	14,00		0,00%
Equity Derivatives		GEC	GEC	EUR	10,00	10,00		0,00%
Equity Derivatives		GIVN	GIVN	CHF	10,00	10,00		0,00%
Equity Derivatives		GTO	GTO	EUR	31,00	31,00		0,00%
Equity Derivatives		HEN3	HEN3	EUR	10,00	10,00		0,00%
Equity Derivatives		HMY	HMY	EUR	18,00	17,00		-5,56%
Equity Derivatives		HNK	HNK	EUR	10,00	10,00		0,00%

Eurex Margin Parameters
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Equity Derivatives		HOLN	HOLN	CHF	10,00	10,00		0,00%
Equity Derivatives		HRX	HRX	EUR	10,00	10,00		0,00%
Equity Derivatives		HVMB	HVMB	EUR	10,00	10,00		0,00%
Equity Derivatives		IBM	IBM	EUR	10,00	10,00		0,00%
Equity Derivatives		IES5	IES5	EUR	10,00	10,00		0,00%
Equity Derivatives		IFX	IFX	EUR	15,00	15,00		0,00%
Equity Derivatives		INL	INL	EUR	11,00	11,00		0,00%
Equity Derivatives		KAR	KAR	EUR	14,00	14,00		0,00%
Equity Derivatives		KNP	KNP	EUR	17,00	16,00		-5,88%
Equity Derivatives		KPN	KPN	EUR	14,00	14,00		0,00%
Equity Derivatives		LHA	LHA	EUR	10,00	10,00		0,00%
Equity Derivatives		LONN	LONN	CHF	10,00	10,00		0,00%
Equity Derivatives		LOR	LOR	EUR	10,00	10,00		0,00%
Equity Derivatives		LOR	LOR5	EUR	10,00	10,00		0,00%
Equity Derivatives		MAN	MAN	EUR	10,00	10,00		0,00%
Equity Derivatives		MEO	MEO	EUR	10,00	10,00		0,00%
Equity Derivatives		MLP	MLP	EUR	18,00	18,00		0,00%
Equity Derivatives		MOB	MOB	EUR	26,00	26,00		0,00%
Equity Derivatives		MOH	MOH	EUR	10,00	10,00		0,00%
Equity Derivatives		MSF	MSF	EUR	10,00	10,00		0,00%
Equity Derivatives		MUV2	MUV2	EUR	10,00	10,00		0,00%
Equity Derivatives		NEL	NEL	EUR	10,00	20,00		100,00%
Equity Derivatives		NESN	NESN	CHF	10,00	10,00		0,00%
Equity Derivatives		NOA3	NOA3	EUR	14,00	14,00		0,00%
Equity Derivatives		NOVN	NOVN	CHF	10,00	10,00		0,00%
Equity Derivatives		ORC	ORC	EUR	11,00	11,00		0,00%
Equity Derivatives		PEU	PEU	EUR	10,00	10,00		0,00%
Equity Derivatives		PHI1	PHI1	EUR	12,00	12,00		0,00%
Equity Derivatives		PPX	PPX	EUR	10,00	10,00		0,00%
Equity Derivatives		PUM	PUM	EUR	10,00	10,00		0,00%
Equity Derivatives		QIA	QIA	EUR	13,00	13,00		0,00%
Equity Derivatives		ROY	ROY	EUR	10,00	10,00		0,00%
Equity Derivatives		RUKN	RUKN	CHF	10,00	10,00		0,00%
Equity Derivatives		SBMO	SBMO	EUR	10,00	10,00		0,00%
Equity Derivatives		SCH	SCH	EUR	12,00	10,00		-16,67%
Equity Derivatives		SCMN	SCMN	CHF	10,00	10,00		0,00%
Equity Derivatives		SEO	SEO	CHF	12,50	10,00		-20,00%
Equity Derivatives		SGE	SGE	EUR	10,00	10,00		0,00%
Equity Derivatives		SGM	SGM	EUR	10,00	10,00		0,00%
Equity Derivatives		SGSN	SGSN	CHF	10,00	10,00		0,00%
Equity Derivatives		SJ7	SJ7	EUR	10,00	10,00		0,00%
Equity Derivatives		SMPA	SMPA	EUR	16,00	16,00		0,00%
Equity Derivatives		SND	SND	EUR	10,00	10,00		0,00%
Equity Derivatives		SNW	SNW	EUR	10,00	10,00		0,00%
Equity Derivatives		SNW	SNW5	EUR	10,00	10,00		0,00%
Equity Derivatives		SSY	SSY	EUR	14,00	14,00		0,00%
Equity Derivatives		SUN	SUN	CHF	10,00	10,00		0,00%
Equity Derivatives		SYNN	SYNN	CHF	10,00	10,00		0,00%
Equity Derivatives		SYST	SYST	CHF	10,00	10,00		0,00%
Equity Derivatives		TKA	TKA	EUR	10,00	10,00		0,00%
Equity Derivatives		TLSN	TLSN	EUR	10,00	10,00		0,00%
Equity Derivatives		TNM	TNM	EUR	10,00	10,00		0,00%
Equity Derivatives		TQIR	TQIR	EUR	10,00	10,00		0,00%
Equity Derivatives		TRV	TRV	EUR	10,00	10,00		0,00%
Equity Derivatives		TUI	TUI	EUR	11,00	11,00		0,00%

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Equity Derivatives		UHRN	UHRN	CHF	10,00	10,00		0,00%
Equity Derivatives		UNAX	UNAX	CHF	12,50	12,50		0,00%
Equity Derivatives		VED	VED	EUR	12,00	10,00		-16,67%
Equity Derivatives		VMH	VMH	EUR	12,00	12,00		0,00%
Equity Derivatives		VNU	VNU	EUR	10,00	10,00		0,00%
Equity Derivatives		VOW	VOW	EUR	10,00	10,00		0,00%
Equity Derivatives		VT3	VT3	EUR	12,00	10,00		-16,67%
Equity Derivatives		WOS	WOS	EUR	10,00	10,00		0,00%
Equity Derivatives		XCA	XCA	EUR	10,00	10,00		0,00%
Equity Derivatives		ZURN	ZURN	CHF	12,50	12,50		0,00%
Equity Derivatives	STXA	CON	CON	EUR	10,00	10,00		0,00%
Equity Derivatives	STXA	DCX	DCX	EUR	10,00	10,00		0,00%
Equity Derivatives	STXA	POR3	POR3	EUR	10,00	10,00		0,00%
Equity Derivatives	STXA	RNL	RNL	EUR	10,00	10,00		0,00%
Equity Derivatives	STXB	AAR	AAR	EUR	10,00	10,00		0,00%
Equity Derivatives	STXB	CBK	CBK	EUR	10,00	10,00		0,00%
Equity Derivatives	STXB	CSGN	CSGN	CHF	10,00	10,00		0,00%
Equity Derivatives	STXB	DXB	DXB	EUR	10,00	10,00		0,00%
Equity Derivatives	STXB	HVM	HVM	EUR	11,00	11,00		0,00%
Equity Derivatives	STXB	PAO5	PAO5	EUR	10,00	10,00		0,00%
Equity Derivatives	STXB	UBSN	UBSN	CHF	10,00	10,00		0,00%
Equity Derivatives	STXC	AKU	AKU	EUR	10,00	10,00		0,00%
Equity Derivatives	STXC	BAS	BAS	EUR	10,00	10,00		0,00%
Equity Derivatives	STXC	BAY	BAY	EUR	10,00	10,00		0,00%
Equity Derivatives	STXC	BAYE	BAYE	EUR	10,00	10,00		0,00%
Equity Derivatives	STXC	LIN	LIN	EUR	10,00	10,00		0,00%
Equity Derivatives	STXE	ENT	ENT	EUR	10,00	10,00		0,00%
Equity Derivatives	STXE	ENT	ENT5	EUR	10,00	10,00		0,00%
Equity Derivatives	STXE	TOTB	TOT5	EUR	10,00	10,00		0,00%
Equity Derivatives	STXE	TOTB	TOTB	EUR	10,00	10,00		0,00%
Equity Derivatives	STXH	AVE	AVE	EUR	10,00	10,00		0,00%
Equity Derivatives	STXH	AVE	AVE5	EUR	10,00	10,00		0,00%
Equity Derivatives	STXH	ROG	ROG	CHF	10,00	10,00		0,00%
Equity Derivatives	STXI	AEN	AEN	EUR	14,00	14,00		0,00%
Equity Derivatives	STXI	AGF	AGF	EUR	10,00	10,00		0,00%
Equity Derivatives	STXI	ALV	ALV	EUR	10,00	10,00		0,00%
Equity Derivatives	STXI	AXA	AXA	EUR	12,00	12,00		0,00%
Equity Derivatives	STXI	INN	INN	EUR	13,00	12,00		-7,69%
Equity Derivatives	STXI	SLHN	SLHN	CHF	12,50	12,50		0,00%
Equity Derivatives	STXM	MDS5	MDS5	EUR	10,00	10,00		0,00%
Equity Derivatives	STXM	VVU	VVU	EUR	14,00	14,00		0,00%
Equity Derivatives	STXM	VVU	VVU5	EUR	14,00	14,00		0,00%
Equity Derivatives	STXN	BYG	BYG	EUR	10,00	10,00		0,00%
Equity Derivatives	STXN	CIL	CIL	EUR	10,00	10,00		0,00%
Equity Derivatives	STXN	GOB	GOB	EUR	10,00	10,00		0,00%
Equity Derivatives	STXN	SQU	SQU	EUR	10,00	10,00		0,00%
Equity Derivatives	STXO	NUT	NUT	EUR	12,00	12,00		0,00%
Equity Derivatives	STXO	UNI	UNI	EUR	10,00	10,00		0,00%
Equity Derivatives	STXS	ENUR	ENUR	EUR	10,00	10,00		0,00%
Equity Derivatives	STXS	RPL	RPL	EUR	12,00	12,00		0,00%
Equity Derivatives	STXT	DTE	DTE	EUR	11,00	11,00		0,00%
Equity Derivatives	STXT	EIA	EIA	EUR	13,00	13,00		0,00%
Equity Derivatives	STXT	TIM5	TIM5	EUR	10,00	10,00		0,00%
Equity Derivatives	STXT	TQI	TQI	EUR	10,00	10,00		0,00%
Equity Derivatives	STXT	TQI	TQI5	EUR	10,00	10,00		0,00%

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Equity Derivatives	STXU	EOA	EOA	EUR	10,00	10,00		0,00%
Equity Derivatives	STXU	LYO	LYO	EUR	10,00	10,00		0,00%
Equity Derivatives	STXU	LYO	LYO5	EUR	10,00	10,00		0,00%
Equity Derivatives	STXU	RWE	RWE	EUR	10,00	10,00		0,00%
Equity Derivatives	STXU	VVD	VVD	EUR	10,00	10,00		0,00%
Equity Derivatives	STXY	ASM	ASM	EUR	16,00	15,00		-6,25%
Equity Derivatives	STXY	CGE	CGE	EUR	10,00	10,00		0,00%
Equity Derivatives	STXY	CGE	CGE5	EUR	10,00	10,00		0,00%
Equity Derivatives	STXY	KUD	KUD	CHF	15,00	15,00		0,00%
Equity Derivatives	STXY	SAP	SAP	EUR	12,50	12,50		0,00%
Equity Derivatives	STXY	SIE	SIE	EUR	10,00	10,00		0,00%
Equity Derivatives	STXY	TOI	TOI	EUR	14,00	14,00		0,00%
Equity Derivatives	STXY	TTEB	TTEB	EUR	13,00	13,00		0,00%
Equity Index Derivatives		ESF	FESF	EUR	19,50	19,50	975	0,00%
Equity Index Derivatives		ESF	OESF	EUR	19,50	19,50		0,00%
Equity Index Derivatives		ESG	FESG	EUR	26,00	24,00	1200	-7,69%
Equity Index Derivatives		ESG	OESG	EUR	26,00	24,00		-7,69%
Equity Index Derivatives		ESR	FESR	EUR	20,00	19,00	950	-5,00%
Equity Index Derivatives		ESR	OESR	EUR	20,00	19,00		-5,00%
Equity Index Derivatives		ESV	FESV	EUR	9,00	8,50	425	-5,56%
Equity Index Derivatives		ESV	OESV	EUR	9,00	8,50		-5,56%
Equity Index Derivatives		ESZ	FESZ	EUR	19,50	18,50	925	-5,13%
Equity Index Derivatives		ESZ	OESZ	EUR	19,50	18,50		-5,13%
Equity Index Derivatives		FOX	FFOX	EUR	150,00	140,00	1400	-6,67%
Equity Index Derivatives		FOX	OFOX	EUR	150,00	140,00		-6,67%
Equity Index Derivatives		GTI	FGTI	EUR	15,00	15,00	1500	0,00%
Equity Index Derivatives		GTI	OGTI	EUR	15,00	15,00		0,00%
Equity Index Derivatives		MDAX	F2MX	EUR	440,00	420,00	2100	-4,55%
Equity Index Derivatives		STA	FSTA	EUR	15,50	14,50	725	-6,45%
Equity Index Derivatives		STA	OSTA	EUR	15,50	14,50		-6,45%
Equity Index Derivatives		STC	FSTC	EUR	22,00	20,00	1000	-9,09%
Equity Index Derivatives		STC	OSTC	EUR	22,00	20,00		-9,09%
Equity Index Derivatives		STF	FSTF	EUR	19,50	19,50	975	0,00%
Equity Index Derivatives		STF	OSTF	EUR	19,50	19,50		0,00%
Equity Index Derivatives		STG	FSTG	EUR	15,50	15,00	750	-3,23%
Equity Index Derivatives		STG	OSTG	EUR	15,50	15,00		-3,23%
Equity Index Derivatives		STN	FSTN	EUR	18,00	17,50	875	-2,78%
Equity Index Derivatives		STN	OSTN	EUR	18,00	17,50		-2,78%
Equity Index Derivatives		STR	FSTR	EUR	19,00	18,50	925	-2,63%
Equity Index Derivatives		STR	OSTR	EUR	19,00	18,50		-2,63%
Equity Index Derivatives		STV	FSTV	EUR	11,00	10,50	525	-4,55%
Equity Index Derivatives		STV	OSTV	EUR	11,00	10,50		-4,55%
Equity Index Derivatives		STZ	FSTZ	EUR	20,00	19,50	975	-2,50%
Equity Index Derivatives		STZ	OSTZ	EUR	20,00	19,50		-2,50%
Equity Index Derivatives		TDX	FTDX	EUR	40,00	37,50	375	-6,25%
Equity Index Derivatives		TDX	OTDX	EUR	40,00	37,50		-6,25%
Equity Index Derivatives	DMIX	DAX	FDAX	EUR	328,00	324,00	8100	-1,22%
Equity Index Derivatives	DMIX	DAX	ODAX	EUR	328,00	324,00		-1,22%
Equity Index Derivatives	DMIX	EUN2	EUN2	EUR	2,25	2,25		0,00%
Equity Index Derivatives	DMIX	EUN2	EUNF	EUR	2,25	2,25	225	0,00%
Equity Index Derivatives	DMIX	EUSX	FESX	EUR	230,00	230,00	2300	0,00%
Equity Index Derivatives	DMIX	EUSX	OESX	EUR	230,00	230,00		0,00%
Equity Index Derivatives	DMIX	EXS1	EXS1	EUR	3,25	3,00		-7,69%
Equity Index Derivatives	DMIX	EXS1	EXSF	EUR	3,25	3,00	300	-7,69%
Equity Index Derivatives	DMIX	EXW1	EXW1	EUR	2,25	2,25		0,00%

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Equity Index Derivatives	DMIX	EXW1	EXWF	EUR	2,25	2,25	225	0,00%
Equity Index Derivatives	DMIX	F1TA	F1TA	EUR	250,00	240,00	2400	-4,00%
Equity Index Derivatives	DMIX	F1TA	O1TA	EUR	250,00	240,00		-4,00%
Equity Index Derivatives	DMIX	SMI	FSMI	CHF	450,00	450,00	4500	0,00%
Equity Index Derivatives	DMIX	SMI	OSMI	CHF	450,00	450,00		0,00%
Equity Index Derivatives	DMIX	STXX	FSTX	EUR	220,00	220,00	2200	0,00%
Equity Index Derivatives	DMIX	STXX	OSTX	EUR	220,00	220,00		0,00%
Equity Index Derivatives	DMIX	XMT	XMT	CHF	4,50	4,50		0,00%
Equity Index Derivatives	DMIX	XMT	XMTF	CHF	4,50	4,50	450	0,00%
Equity Index Derivatives	STXA	ESA	FESA	EUR	26,00	24,00	1200	-7,69%
Equity Index Derivatives	STXA	ESA	OESA	EUR	26,00	24,00		-7,69%
Equity Index Derivatives	STXB	ESB	FESB	EUR	22,00	22,00	1100	0,00%
Equity Index Derivatives	STXB	ESB	OESB	EUR	22,00	22,00		0,00%
Equity Index Derivatives	STXB	STB	FSTB	EUR	28,00	28,00	1400	0,00%
Equity Index Derivatives	STXB	STB	OSTB	EUR	28,00	28,00		0,00%
Equity Index Derivatives	STXC	ESC	FESC	EUR	26,00	26,00	1300	0,00%
Equity Index Derivatives	STXC	ESC	OESC	EUR	26,00	26,00		0,00%
Equity Index Derivatives	STXE	ESE	FESE	EUR	26,00	26,00	1300	0,00%
Equity Index Derivatives	STXE	ESE	OESE	EUR	26,00	26,00		0,00%
Equity Index Derivatives	STXE	STE	FSTE	EUR	26,00	26,00	1300	0,00%
Equity Index Derivatives	STXE	STE	OSTE	EUR	26,00	26,00		0,00%
Equity Index Derivatives	STXH	ESH	FESH	EUR	34,00	34,00	1700	0,00%
Equity Index Derivatives	STXH	ESH	OESH	EUR	34,00	34,00		0,00%
Equity Index Derivatives	STXH	STH	FSTH	EUR	26,00	28,00	1400	7,69%
Equity Index Derivatives	STXH	STH	OSTH	EUR	26,00	28,00		7,69%
Equity Index Derivatives	STXI	ESI	FESI	EUR	20,00	19,00	950	-5,00%
Equity Index Derivatives	STXI	ESI	OESI	EUR	20,00	19,00		-5,00%
Equity Index Derivatives	STXI	STI	FSTI	EUR	15,00	14,50	725	-3,33%
Equity Index Derivatives	STXI	STI	OSTI	EUR	15,00	14,50		-3,33%
Equity Index Derivatives	STXM	ESM	FESM	EUR	15,50	15,00	750	-3,23%
Equity Index Derivatives	STXM	ESM	OESM	EUR	15,50	15,00		-3,23%
Equity Index Derivatives	STXM	STM	FSTM	EUR	16,00	15,50	775	-3,13%
Equity Index Derivatives	STXM	STM	OSTM	EUR	16,00	15,50		-3,13%
Equity Index Derivatives	STXN	ESN	FESN	EUR	20,00	19,50	975	-2,50%
Equity Index Derivatives	STXN	ESN	OESN	EUR	20,00	19,50		-2,50%
Equity Index Derivatives	STXO	ESO	FESO	EUR	16,50	16,50	825	0,00%
Equity Index Derivatives	STXO	ESO	OESO	EUR	16,50	16,50		0,00%
Equity Index Derivatives	STXO	STO	FSTO	EUR	17,00	17,00	850	0,00%
Equity Index Derivatives	STXO	STO	OSTO	EUR	17,00	17,00		0,00%
Equity Index Derivatives	STXS	ESS	FESS	EUR	15,00	14,00	700	-6,67%
Equity Index Derivatives	STXS	ESS	OESS	EUR	15,00	14,00		-6,67%
Equity Index Derivatives	STXS	STS	FSTS	EUR	22,00	22,00	1100	0,00%
Equity Index Derivatives	STXS	STS	OSTS	EUR	22,00	22,00		0,00%
Equity Index Derivatives	STXT	EST	FEST	EUR	32,00	32,00	1600	0,00%
Equity Index Derivatives	STXT	EST	OEST	EUR	32,00	32,00		0,00%
Equity Index Derivatives	STXT	STT	FSTT	EUR	22,00	22,00	1100	0,00%
Equity Index Derivatives	STXT	STT	OSTT	EUR	22,00	22,00		0,00%
Equity Index Derivatives	STXU	ESU	FESU	EUR	24,00	24,00	1200	0,00%
Equity Index Derivatives	STXU	ESU	OESU	EUR	24,00	24,00		0,00%
Equity Index Derivatives	STXU	STU	FSTU	EUR	22,00	22,00	1100	0,00%
Equity Index Derivatives	STXU	STU	OSTU	EUR	22,00	22,00		0,00%
Equity Index Derivatives	STXY	ESY	FESY	EUR	30,00	30,00	1500	0,00%
Equity Index Derivatives	STXY	ESY	OESY	EUR	30,00	30,00		0,00%
Equity Index Derivatives	STXY	STY	FSTY	EUR	26,00	26,00	1300	0,00%
Equity Index Derivatives	STXY	STY	OSTY	EUR	26,00	26,00		0,00%

Eurex Margin Parameters
as of May 24, 2005

Interest Rate Derivatives		CONF	CONF	CHF	1,40	1,40	1400	0,00%
Interest Rate Derivatives	BUBO	FGBL	FGBL	EUR	1,50	1,50	1500	0,00%
Interest Rate Derivatives	BUBO	FGBL	OGBL	EUR	1,50	1,50	1500	0,00%
Interest Rate Derivatives	BUBO	FGBM	FGBM	EUR	0,85	0,85	850	0,00%
Interest Rate Derivatives	BUBO	FGBM	OGBM	EUR	0,85	0,85	850	0,00%
Interest Rate Derivatives	BUBO	FGBS	FGBS	EUR	0,35	0,35	350	0,00%
Interest Rate Derivatives	BUBO	FGBS	OGBS	EUR	0,35	0,35	350	0,00%
Interest Rate Derivatives	BUBO	FGBX	FGBX	EUR	3,20	3,10	3100	-3,13%
Interest Rate Derivatives	LIBO	FEO1	FEO1	EUR	0,08	0,08	200	0,00%
Interest Rate Derivatives	LIBO	FEU3	FEU3	EUR	0,25	0,25	625	0,00%