X-pand into the Future

e u r e x *circular 160/06*

Date: Frankfurt, July 27, 2006
Recipients: All Eurex Clearing Members and vendors
Authorized by: Daniel Gisler

High Priority

Adjustment to Eurex Spread Margin Parameters

Related Eurex Circulars: 213/05

Contact: Functional Helpdesk Clearing, tel. +49-69-211-1 12 50
E-mail: msfunctionalhelpdesk@deutsche-boerse.com

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

Attached please find a list of Eurex spread margin parameters for futures spreads, which will be changed after the batch run on **August 2, 2006**. All other Eurex spread rates values will remain unchanged.

Should you have any questions, please do not hesitate to contact the Functional Helpdesk Clearing at tel. +49-69-211-1 12 50.

Attachment to Eurex Circular 160/06

Market Supervision
Back Office Team

Margin Group	Margin Class	Currency	Spread Rate Spot	Spread Rate Back	New Spread Rate Spot	New Spread Rate Back
	CONF	CHF	600	500	590	490
	VDX	EUR	20	20	2000	2000
	VSM	CHF	20	20	1610	1610
	VSX	EUR	20	20	1790	1790
BUBO	FGBL	EUR	520	100	490	110
BUBO	FGBM	EUR	300	110	270	110
BUBO	FGBS	EUR	225	150	170	120
BUBO	FGBX	EUR	900	300	750	410
DMIX	DAX	EUR	110	110	100	100
DMIX	EUN2	EUR	40	30	30	30
DMIX	EUSX	EUR	55	55	49	49
DMIX	EXS1	EUR	20	10	15	8
DMIX	EXW1	EUR	20	10	15	8
DMIX	SMI	CHF	63	63	57	57
DMIX	XMT	CHF	20	10	15	8