X-pand into the Future

e u r e x *circular 186/06*

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Recipients: All Eurex Clearing Members and vendors
Authorized by: Daniel Gisler

U **High Priority**

Introduction of a New Margin Group

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

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

Eurex Clearing AG will introduce the new margin group "**SWIS**" as of the batch run of **September 13, 2006**. This margin group will comprise the margin classes "CONF" (*Long Term Swiss Bonds*) as well as the margin classes of the corresponding deliverable bonds. Thus, the new margin group will be set up analogous to the "BUBO" margin class for euro-denominated products.

The offset of the new margin group will be 0.50.

For further details please contact the Functional Helpdesk Clearing at tel. +49-69-211-1 12 50.