X-pand into the Future

# e u r e x *circular 176/06*

**Date:** Frankfurt, August 18, 2006
**Recipients:** All Eurex Clearing Members and vendors
**Authorized by:** Daniel Gisler

U **High Priority**

## Eurex Margin Parameters: Adjustment as of August 23, 2006

**Related Eurex Circulars:** 133/06

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| **Content may be most important for:** | **Attachments:** |
|---|---|
| Ü Middle + Back Office<br>Ü Auditing / Security Coordination | Eurex Margin Parameters |

Attached please find the specification of the margin parameters which will become effective after the batch run on **August 23, 2006.**

Please note that on this day the new margin parameters will already be comprised in the intraday file

"PARMINTRYYMMDD00.dat"

The attachment contains the margin parameters of all products tradable at Eurex; adjusted values are marked bold.

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Eurex Margin Parameters as of August 23, 2006

| Margin Group | Margin Class | Product ID | Currency | Percent/Absolut | Old Margin Parameter | New Margin Parameter | New Initial Margin | Difference |
|---|---|---|---|---|---|---|---|---|
| | 2MI | F2MI | EUR | A | 20,75 | **22,00** | 4400 | 6,02% |
| | 2MI | O2MI | EUR | A | 20,75 | **22,00** | | 6,02% |
| | 600 | F600 | EUR | A | 23,25 | **24,50** | 4900 | 5,38% |
| | 600 | O600 | EUR | A | 23,25 | **24,50** | | 5,38% |
| STXB | AAR | AAR | EUR | A | 2,15 | **2,10** | | -2,33% |
| STXB | AAR | AARF | EUR | A | 2,15 | **2,10** | 210 | -2,33% |
| | ABBN | ABBF | CHF | A | 1,90 | **2,15** | 215 | 13,16% |
| | ABBN | ABBN | CHF | A | 1,90 | **2,15** | | 13,16% |
| | ABE | ABEF | EUR | A | 1,80 | **1,85** | 185 | 2,78% |
| | ACB | ACBF | EUR | A | 4,50 | **2,05** | 205 | -54,44% |
| | ACE | ACEF | EUR | A | 1,90 | **1,50** | 150 | -21,05% |
| | ACR | ACR | EUR | A | 4,40 | **4,65** | | 5,68% |
| | ACR | ACRF | EUR | A | 4,40 | **4,65** | 465 | 5,68% |
| | ADEN | ADEF | CHF | A | 7,55 | **7,45** | 745 | -1,32% |
| | ADEN | ADEN | CHF | A | 7,55 | **7,45** | | -1,32% |
| | ADS | ADS | EUR | A | 4,40 | **3,65** | | -17,05% |
| | ADS | ADSF | EUR | A | 4,40 | **3,65** | 365 | -17,05% |
| | ADS | ADSG | EUR | A | 4,15 | **3,65** | 365 | -12,05% |
| STXI | AEN | AEN | EUR | A | 1,40 | **1,45** | | 3,57% |
| STXI | AEN | AENF | EUR | A | 1,40 | **1,45** | 145 | 3,57% |
| | AFR | AFRF | EUR | A | 1,80 | **1,95** | 195 | 8,33% |
| STXI | AGF | AGEF | EUR | A | 8,95 | **9,50** | 950 | 6,15% |
| STXI | AGF | AGF | EUR | A | 8,95 | **9,50** | | 6,15% |
| | AGG | AGFF | EUR | A | 2,10 | **1,80** | 180 | -14,29% |
| | AHO | AHO | EUR | A | 0,70 | **0,80** | | 14,29% |
| | AHO | AHOF | EUR | A | 0,70 | **0,80** | 80 | 14,29% |
| | AIB | ALBF | EUR | A | 2,35 | **2,40** | 240 | 2,13% |
| | AIR | AIR | EUR | A | 16,00 | **15,50** | | -3,13% |
| | AIR | AIRF | EUR | A | 16,00 | **15,50** | 1550 | -3,13% |
| | AIX | AIX | EUR | P | 15,00 | 15,00 | | 0,00% |
| STXC | AKU | AKUF | EUR | A | 6,80 | **4,30** | 430 | -36,76% |
| STXC | AKU | AKU | EUR | A | 6,80 | **4,30** | | -36,76% |
| | ALT | ALT | EUR | A | 4,50 | 4,50 | | 0,00% |
| | ALT | ALTF | EUR | A | 4,50 | 4,50 | 450 | 0,00% |
| STXI | ALV | ALV | EUR | A | 11,50 | **12,50** | | 8,70% |
| STXI | ALV | ALVF | EUR | A | 11,50 | **12,50** | 125 | 8,70% |
| STXI | ALV | ALVX | EUR | A | 11,50 | **12,50** | 1250 | 8,70% |
| | ANA | ANAF | EUR | A | 11,50 | **12,00** | 120 | 4,35% |
| | AOL | AOL | EUR | P | 10,00 | 10,00 | | 0,00% |
| | AOM | AOMF | EUR | A | 9,60 | **6,80** | 340 | -29,17% |
| | AOP5 | AOP5 | EUR | A | 2,40 | **2,20** | | -8,33% |
| | AOP5 | AOPF | EUR | A | 2,40 | **2,20** | 1100 | -8,33% |
| | ARR | ARRF | EUR | A | 6,25 | **4,20** | 420 | -32,80% |
| | ASG | ASG5 | EUR | A | 2,80 | 2,80 | | 0,00% |
| | ASG | ASGF | EUR | A | 2,80 | 2,80 | 280 | 0,00% |
| STXY | ASM | ASMF | EUR | A | 2,40 | **2,10** | 210 | -12,50% |
| STXY | ASM | ASM | EUR | A | 2,40 | **2,10** | | -12,50% |
| | ATLN | ATLF | CHF | A | 14,00 | **16,50** | 165 | 17,86% |
| | ATLN | ATLN | CHF | A | 14,00 | **16,50** | | 17,86% |
| | AUL | AULF | EUR | A | 1,18 | **1,22** | 610 | 3,39% |
| STXI | AXA | AXA | EUR | A | 2,70 | **2,90** | | 7,41% |
| STXI | AXA | AXAF | EUR | A | 2,70 | **2,90** | 290 | 7,41% |
| | AXI | AXIF | EUR | A | 6,20 | **5,45** | 545 | -12,10% |
| | AZA | AZAF | EUR | A | 0,88 | **0,92** | 460 | 4,55% |
| | AZU | AZUF | EUR | A | 1,50 | **1,70** | 170 | 13,33% |
| | BAER | BAEF | CHF | A | 11,30 | **11,50** | 115 | 1,77% |
| | BAER | BAER | CHF | A | 11,30 | **11,50** | | 1,77% |
| | BAK | BAKF | EUR | A | 5,05 | **5,25** | 525 | 3,96% |
| | BALN | BALF | CHF | A | 8,50 | **10,00** | 1000 | 17,65% |
| | BALN | BALN | CHF | A | 8,50 | **10,00** | | 17,65% |
| STXC | BAS | BAS | EUR | A | 6,10 | **6,25** | | 2,46% |
| STXC | BAS | BASF | EUR | A | 6,10 | **6,25** | 625 | 2,46% |
| STXC | BAS | BASX | EUR | A | 6,10 | **6,25** | 6250 | 2,46% |
| | BAT | BATF | EUR | A | 2,10 | **1,15** | 115 | -45,24% |
| STXC | BAY | BAY | EUR | A | 3,30 | **3,80** | | 15,15% |
| STXC | BAY | BAYF | EUR | A | 3,30 | **3,80** | 380 | 15,15% |

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Eurex Margin Parameters as of August 23, 2006

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| STXC | BAY | BAYX | EUR | A | 3,30 | **3,80** | 3800 | 15,15% |
| STXC | BAYE | BAYE | EUR | P | 10,00 | 10,00 | | 0,00% |
| | BCA | BCAF | EUR | A | 0,50 | **0,40** | 200 | -20,00% |
| | BCP | BCPF | EUR | A | 0,22 | 0,22 | 110 | 0,00% |
| | BCR | BCRF | EUR | A | 1,00 | **0,67** | 665 | -33,50% |
| | BDS | BDSF | EUR | A | 4,00 | **2,80** | 140 | -30,00% |
| | BDV | BDVF | EUR | A | 3,00 | **3,30** | 165 | 10,00% |
| | BEI | BEI | EUR | A | 3,70 | **4,20** | | 13,51% |
| | BEI | BEIF | EUR | A | 3,70 | **4,20** | 210 | 13,51% |
| | BFM | BFMF | EUR | A | 0,58 | **0,50** | 495 | -14,66% |
| | BGC | BGCF | EUR | A | 15,90 | **9,00** | 90 | -43,40% |
| | BIF | BIFF | EUR | A | 5,00 | **4,70** | 235 | -6,00% |
| | BIO | BIOF | CHF | A | 11,30 | **7,70** | 385 | -31,86% |
| | BIR | BIRF | EUR | A | 1,35 | **1,45** | 145 | 7,41% |
| | BLF | BLFF | EUR | A | 1,90 | **1,30** | 130 | -31,58% |
| | BMW | BMW | EUR | A | 3,85 | **4,00** | | 3,90% |
| | BMW | BMWF | EUR | A | 3,85 | **4,00** | 400 | 3,90% |
| | BNP | BNP | EUR | A | 7,05 | **7,80** | | 10,64% |
| | BNP | BNPF | EUR | A | 7,05 | **7,80** | 780 | 10,64% |
| | BNP | BNPG | EUR | A | 7,05 | **7,80** | 780 | 10,64% |
| STXE | BOTD | TOTF | EUR | A | 5,90 | **5,30** | 530 | -10,17% |
| STXE | BOTD | TOTB | EUR | A | 5,80 | **5,25** | | -9,48% |
| STXE | BOTD | TOTG | EUR | A | 5,80 | **5,25** | 525 | -9,48% |
| STXE | BOTD | BOTD | EUR | A | 5,88 | **5,38** | | -8,59% |
| | BOY | BBVF | EUR | A | 1,55 | **1,65** | 165 | 6,45% |
| | BPD | BPDF | EUR | A | 2,00 | **2,10** | 1050 | 5,00% |
| | BPI | BPIF | EUR | A | 1,20 | **0,58** | 290 | -51,67% |
| | BPM | BPMF | EUR | A | 0,90 | **1,00** | 100 | 11,11% |
| | BPQ | BPQF | EUR | A | 0,95 | **1,00** | 50 | 5,26% |
| | BPR | BPRF | EUR | A | 0,73 | **0,92** | 460 | 26,03% |
| | BPV | BPVF | EUR | A | 2,10 | **2,30** | 1150 | 9,52% |
| | BRQ | BRQF | EUR | A | 1,20 | **0,80** | 80 | -33,33% |
| | BSD2 | SANF | EUR | A | 1,10 | **1,20** | 120 | 9,09% |
| | BSD2 | SANX | EUR | A | 1,10 | **1,20** | 1200 | 9,09% |
| | BSN | BSN | EUR | A | 9,00 | **10,50** | | 16,67% |
| | BSN | BSNF | EUR | A | 9,00 | **10,50** | 1050 | 16,67% |
| | BUI | BUIF | EUR | A | 1,00 | **0,95** | 950 | -5,00% |
| | BUV | BUVF | EUR | A | 2,55 | **2,60** | 260 | 1,96% |
| | BW9 | BW9F | EUR | A | 12,10 | **10,00** | 500 | -17,36% |
| | BX7 | BX7F | EUR | A | 3,60 | **2,70** | 270 | -25,00% |
| STXN | BYG | BYGF | EUR | A | 4,30 | **3,95** | 395 | -8,14% |
| STXN | BYG | BYG | EUR | A | 4,30 | **3,95** | | -8,14% |
| | C1C | C1CF | EUR | A | 3,20 | **3,30** | 165 | 3,12% |
| | CAJ | CAJ | EUR | A | 5,85 | **6,45** | | 10,26% |
| | CAJ | CAJF | EUR | A | 5,85 | **6,45** | 645 | 10,26% |
| | CAR | CAR | EUR | A | 4,50 | **4,85** | | 7,78% |
| | CAR | CARF | EUR | A | 4,50 | **4,85** | 485 | 7,78% |
| | CAS | CASF | EUR | A | 6,40 | **4,70** | 235 | -26,56% |
| STXB | CBK | CBK | EUR | A | 2,65 | **2,80** | | 5,66% |
| STXB | CBK | CBKF | EUR | A | 2,65 | **2,80** | 280 | 5,66% |
| | CFR | CFR | CHF | A | 7,60 | **5,50** | | -27,63% |
| | CFR | CFRF | CHF | A | 7,60 | **5,50** | 550 | -27,63% |
| STXY | CGE | CGE | EUR | A | 1,00 | **0,90** | | -10,00% |
| STXY | CGE | CGEF | EUR | A | 1,00 | **0,90** | 90 | -10,00% |
| | CGM | CGM | EUR | A | 4,05 | **4,55** | | 12,35% |
| | CGM | CGMF | EUR | A | 4,05 | **4,55** | 455 | 12,35% |
| | CHRN | CHRN | CHF | A | 2,30 | **1,40** | | -39,13% |
| | CHRN | CHRF | CHF | A | 2,30 | **1,40** | 140 | -39,13% |
| | CIBN | CIBF | CHF | A | 6,80 | **7,00** | 70 | 2,94% |
| | CIBN | CIBN | CHF | A | 6,80 | 7,00 | | 2,94% |
| STXN | CIL | CIL | EUR | A | 9,50 | 9,50 | | 0,00% |
| STXN | CIL | CILF | EUR | A | 9,50 | 9,50 | 950 | 0,00% |
| | CIS | CIS | EUR | P | 10,00 | 10,00 | | 0,00% |
| | CKL | CKLF | EUR | A | 1,20 | **1,15** | 115 | -4,17% |
| | CL6 | CL6F | EUR | A | 7,60 | **5,30** | 265 | -30,26% |
| | CLN | CLN | CHF | A | 1,80 | **1,55** | | -13,89% |
| | CLN | CLNF | CHF | A | 1,80 | **1,55** | 155 | -13,89% |
| | CLS | CLS | EUR | A | 7,60 | **3,70** | | -51,32% |

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| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | CLS | CLSF | EUR | A | 7,60 | **3,70** | 370 | -51,32% |
| | CMA | CMAF | EUR | A | 1,45 | **1,55** | 155 | 6,90% |
| | CMX | CMXF | EUR | A | 3,90 | **2,50** | 125 | -35,90% |
| STXA | CON | CON | EUR | A | 8,00 | 8,00 | | 0,00% |
| STXA | CON | CONG | EUR | A | 8,00 | 8,00 | 800 | 0,00% |
| | CONF | CONF | CHF | A | 1,30 | 1,30 | 1300 | 0,00% |
| | CPS | CPSF | EUR | A | 5,20 | **5,50** | 275 | 5,77% |
| | CPV | CPVF | EUR | A | 0,80 | **0,53** | 265 | -33,75% |
| | CRG | CRGF | EUR | A | 2,30 | **2,60** | 130 | 13,04% |
| | CRI5 | CR5F | EUR | A | 0,59 | **0,60** | 600 | 1,69% |
| | CRI5 | CRI5 | EUR | A | 0,59 | **0,60** | | 1,69% |
| | CRM | CRMF | EUR | A | 2,00 | **1,80** | 180 | -10,00% |
| | CSF | CSF | EUR | A | 2,90 | **3,15** | | 8,62% |
| | CSF | CSFF | EUR | A | 2,90 | **3,15** | 315 | 8,62% |
| STXB | CSGN | CSGF | CHF | A | 6,70 | **6,65** | 665 | -0,75% |
| STXB | CSGN | CSGN | CHF | A | 6,70 | **6,65** | | -0,75% |
| | CSM | CSMF | EUR | A | 3,50 | **2,30** | 115 | -34,29% |
| | CSV | CSVF | EUR | A | 3,90 | **4,40** | 220 | 12,82% |
| DMIX | DAX | FDAX | EUR | A | 410,00 | **426,00** | 10650 | 3,90% |
| DMIX | DAX | ODAX | EUR | A | 410,00 | **426,00** | | 3,90% |
| DMIX | DAX | ODX1 | EUR | A | 410,00 | **426,00** | | 3,90% |
| DMIX | DAX | ODX2 | EUR | A | 410,00 | **426,00** | | 3,90% |
| DMIX | DAX | ODX4 | EUR | A | 410,00 | **426,00** | | 3,90% |
| DMIX | DAX | ODX5 | EUR | A | 410,00 | **426,00** | | 3,90% |
| | DB1 | DB1 | EUR | A | 13,00 | **11,00** | | -15,38% |
| | DB1 | DB1F | EUR | A | 13,00 | **11,00** | 1100 | -15,38% |
| | DBK | DBK | EUR | A | 8,50 | **9,00** | | 5,88% |
| | DBK | DBKF | EUR | A | 8,50 | **9,00** | 900 | 5,88% |
| | DCC | DCCF | EUR | A | 1,80 | **1,85** | 185 | 2,78% |
| | DCS | DCSF | EUR | A | 2,10 | 2,10 | 105 | 0,00% |
| STXA | DCX | DCX | EUR | A | 3,80 | **3,95** | | 3,95% |
| STXA | DCX | DCXF | EUR | A | 3,80 | **3,95** | 395 | 3,95% |
| | DEP | DEP | EUR | P | 10,00 | 10,00 | | 0,00% |
| | DGX | DGX | EUR | P | 0,01 | 0,01 | | 0,00% |
| | DHZ | DHZF | EUR | A | 8,20 | **5,75** | 575 | -29,88% |
| | DIO | CDIF | EUR | A | 7,35 | **7,90** | 790 | 7,48% |
| | DPB | DPB | EUR | A | 5,15 | **5,75** | | 11,65% |
| | DPB | DPBF | EUR | A | 5,15 | **5,75** | 575 | 11,65% |
| | DPW | DPW | EUR | A | 2,10 | **1,90** | | -9,52% |
| | DPW | DPWF | EUR | A | 2,10 | **1,90** | 190 | -9,52% |
| | DRX | DRXF | EUR | A | 5,30 | **1,30** | 130 | -75,47% |
| | DSM | DSM | EUR | A | 3,20 | **3,00** | | -6,25% |
| | DSM | DSMF | EUR | A | 3,20 | **3,00** | 300 | -6,25% |
| STXT | DTE | DTE | EUR | A | 1,35 | **1,30** | | -3,70% |
| STXT | DTE | DTEF | EUR | A | 1,35 | **1,30** | 130 | -3,70% |
| STXT | DTE | DTEX | EUR | A | 1,35 | **1,30** | 1300 | -3,70% |
| STXB | DXB | DXB | EUR | A | 1,80 | **1,95** | | 8,33% |
| STXB | DXB | DXBF | EUR | A | 1,80 | **1,95** | 195 | 8,33% |
| | DYS1 | DSYF | EUR | A | 4,95 | **4,05** | 405 | -18,18% |
| | E2F | E2F | EUR | A | 4,15 | **4,20** | | 1,20% |
| | E2F | E2FF | EUR | A | 4,15 | **4,20** | 420 | 1,20% |
| | EAD | EADF | EUR | A | 4,40 | **2,45** | 245 | -44,32% |
| | EAD | EAD | EUR | A | 4,40 | **2,45** | | -44,32% |
| | EAI | EAIF | EUR | A | 12,90 | **8,00** | 800 | -37,98% |
| | EAM | EAMF | EUR | A | 0,18 | **0,20** | 195 | 8,33% |
| | EB7 | EB7F | EUR | A | 3,75 | **3,05** | 305 | -18,67% |
| | EBO | EBOF | EUR | A | 4,15 | **4,55** | 455 | 9,64% |
| | EDP | EDPF | EUR | A | 0,50 | **0,30** | 30 | -40,00% |
| | EF3 | EF3F | EUR | A | 21,50 | **7,00** | 70 | -67,44% |
| | EFC | EFCF | EUR | A | 12,20 | **12,80** | 640 | 4,92% |
| | EFG | EFGF | EUR | A | 4,40 | **2,30** | 115 | -47,73% |
| | EG4 | EG4F | EUR | A | 1,60 | **1,70** | 170 | 6,25% |
| STXT | EIA | EIA | EUR | A | 1,75 | **1,80** | | 2,86% |
| STXT | EIA | EIAF | EUR | A | 1,75 | **1,80** | 180 | 2,86% |
| | ELV | ELVF | EUR | A | 1,70 | **1,20** | 120 | -29,41% |
| | ELV | ELV | EUR | A | 1,70 | **1,20** | | -29,41% |
| | EMP | EMP | EUR | P | 12,00 | 12,00 | | 0,00% |
| | ENA | ELEF | EUR | A | 2,60 | **2,65** | 265 | 1,92% |

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Eurex Margin Parameters as of August 23, 2006

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | ENA | ELEG | EUR | A | 2,60 | **2,65** | 265 | 1,92% |
| | ENL5 | ENL5 | EUR | A | 0,71 | **0,70** | | -1,41% |
| | ENL5 | ENLF | EUR | A | 0,71 | **0,70** | 350 | -1,41% |
| STXE | ENT | ENT5 | EUR | A | 2,30 | **2,40** | | 4,35% |
| STXE | ENT | ENTF | EUR | A | 2,30 | **2,40** | 1200 | 4,35% |
| STXS | ENUR | ENUF | EUR | A | 1,05 | **1,15** | 115 | 9,52% |
| STXS | ENUR | ENUR | EUR | A | 1,05 | **1,15** | | 9,52% |
| | ENX | ENXF | EUR | A | 7,05 | **6,95** | 695 | -1,42% |
| STXU | EOA | EOA | EUR | A | 8,50 | **9,50** | | 11,76% |
| STXU | EOA | EOAF | EUR | A | 8,50 | **9,50** | 950 | 11,76% |
| STXU | EOA | EOAG | EUR | A | 8,50 | **9,50** | 950 | 11,76% |
| STXU | EOA | EOAX | EUR | A | 8,55 | **9,55** | 9550 | 11,70% |
| | EPC | EPC | EUR | P | 13,50 | 13,50 | | 0,00% |
| | ERU | ERUF | EUR | A | 0,22 | 0,22 | 110 | 0,00% |
| STXA | ESA | FESA | EUR | A | 25,00 | **26,00** | 1300 | 4,00% |
| STXA | ESA | OESA | EUR | A | 25,00 | **26,00** | | 4,00% |
| STXB | ESB | FESB | EUR | A | 28,00 | **30,00** | 1500 | 7,14% |
| STXB | ESB | OESB | EUR | A | 28,00 | **30,00** | | 7,14% |
| STXC | ESC | FESC | EUR | A | 30,00 | **32,00** | 1600 | 6,67% |
| STXC | ESC | OESC | EUR | A | 30,00 | **32,00** | | 6,67% |
| STXE | ESE | FESE | EUR | A | 29,00 | **31,00** | 1550 | 6,90% |
| STXE | ESE | OESE | EUR | A | 29,00 | **31,00** | | 6,90% |
| | ESF | FESF | EUR | A | 28,00 | **29,00** | 1450 | 3,57% |
| | ESF | OESF | EUR | A | 28,00 | **29,00** | | 3,57% |
| | ESG | FESG | EUR | A | 32,00 | **31,00** | 1550 | -3,13% |
| | ESG | OESG | EUR | A | 32,00 | **31,00** | | -3,13% |
| STXH | ESH | FESH | EUR | A | 39,00 | **40,00** | 2000 | 2,56% |
| STXH | ESH | OESH | EUR | A | 39,00 | **40,00** | | 2,56% |
| STXI | ESI | FESI | EUR | A | 22,00 | **23,00** | 1150 | 4,55% |
| STXI | ESI | OESI | EUR | A | 22,00 | **23,00** | | 4,55% |
| | ESL | EFXF | EUR | A | 7,75 | **7,80** | 780 | 0,65% |
| STXM | ESM | FESM | EUR | A | 16,00 | **15,80** | 790 | -1,25% |
| STXM | ESM | OESM | EUR | A | 16,00 | **15,80** | | -1,25% |
| STXN | ESN | FESN | EUR | A | 31,00 | **28,00** | 1400 | -9,68% |
| STXN | ESN | OESN | EUR | A | 31,00 | **28,00** | | -9,68% |
| STXO | ESO | FESO | EUR | A | 18,00 | **21,00** | 1050 | 16,67% |
| STXO | ESO | OESO | EUR | A | 18,00 | **21,00** | | 16,67% |
| | ESR | FESR | EUR | A | 21,00 | **24,00** | 1200 | 14,29% |
| | ESR | OESR | EUR | A | 21,00 | **24,00** | | 14,29% |
| STXS | ESS | FESS | EUR | A | 30,00 | **23,00** | 1150 | -23,33% |
| STXS | ESS | OESS | EUR | A | 30,00 | **23,00** | | -23,33% |
| STXT | EST | FEST | EUR | A | 30,00 | 30,00 | 1500 | 0,00% |
| STXT | EST | OEST | EUR | A | 30,00 | 30,00 | | 0,00% |
| STXU | ESU | FESU | EUR | A | 31,00 | **33,00** | 1650 | 6,45% |
| STXU | ESU | OESU | EUR | A | 31,00 | **33,00** | | 6,45% |
| | ESV | FESV | EUR | A | 9,90 | **10,40** | 520 | 5,05% |
| | ESV | OESV | EUR | A | 9,90 | **10,40** | | 5,05% |
| STXY | ESY | FESY | EUR | A | 33,00 | **31,00** | 1550 | -6,06% |
| STXY | ESY | OESY | EUR | A | 33,00 | **31,00** | | -6,06% |
| | ESZ | FESZ | EUR | A | 22,00 | **24,00** | 1200 | 9,09% |
| | ESZ | OESZ | EUR | A | 22,00 | **24,00** | | 9,09% |
| | ETX | ETXF | EUR | A | 1,70 | **1,80** | 180 | 5,88% |
| DMIX | EUN2 | EUN2 | EUR | A | 2,70 | **2,80** | | 3,70% |
| DMIX | EUN2 | EUNF | EUR | A | 2,70 | **2,80** | 280 | 3,70% |
| | EUQ | RFXF | EUR | A | 9,60 | **8,80** | 440 | -8,33% |
| DMIX | EUSX | FESX | EUR | A | 265,00 | **275,00** | 2750 | 3,77% |
| DMIX | EUSX | OES1 | EUR | A | 265,00 | **275,00** | | 3,77% |
| DMIX | EUSX | OES2 | EUR | A | 265,00 | **275,00** | | 3,77% |
| DMIX | EUSX | OES4 | EUR | A | 265,00 | **275,00** | | 3,77% |
| DMIX | EUSX | OES5 | EUR | A | 265,00 | **275,00** | | 3,77% |
| DMIX | EUSX | OESX | EUR | A | 265,00 | **275,00** | | 3,77% |
| DMIX | EXS1 | EXS1 | EUR | A | 3,95 | **4,10** | | 3,80% |
| DMIX | EXS1 | EXSF | EUR | A | 3,95 | **4,10** | 410 | 3,80% |
| DMIX | EXW1 | EXW1 | EUR | A | 2,75 | **2,85** | | 3,64% |
| DMIX | EXW1 | EXWF | EUR | A | 2,75 | **2,85** | 285 | 3,64% |
| DMIX | F1TA | F1TA | EUR | A | 275,00 | **280,00** | 2800 | 1,82% |
| DMIX | F1TA | O1TA | EUR | A | 275,00 | **280,00** | | 1,82% |
| | F3D | FUGF | EUR | A | 3,00 | **3,40** | 340 | 13,33% |

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Eurex Margin Parameters as of August 23, 2006

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | FCC | FCCF | EUR | A | 5,60 | **6,20** | 310 | 10,71% |
| | FD6 | FD6F | EUR | A | 2,70 | 2,70 | 135 | 0,00% |
| LIBO | FEO1 | FEO1 | EUR | A | 0,16 | 0,16 | 400 | 0,00% |
| LIBO | FEU3 | FEU3 | EUR | A | 0,25 | 0,25 | 625 | 0,00% |
| BUBO | FGBL | FGBL | EUR | A | 1,40 | 1,40 | 1400 | 0,00% |
| BUBO | FGBL | OGBL | EUR | A | 1,40 | 1,40 | | 0,00% |
| BUBO | FGBM | FGBM | EUR | A | 0,80 | 0,80 | 800 | 0,00% |
| BUBO | FGBM | OGBM | EUR | A | 0,80 | 0,80 | | 0,00% |
| BUBO | FGBS | FGBS | EUR | A | 0,35 | 0,35 | 350 | 0,00% |
| BUBO | FGBS | OGBS | EUR | A | 0,35 | 0,35 | | 0,00% |
| BUBO | FGBX | FGBX | EUR | A | 3,00 | 3,00 | 3000 | 0,00% |
| | FIA5 | FIA5 | EUR | A | 1,07 | **1,11** | | 3,74% |
| | FIA5 | FIAF | EUR | A | 1,07 | **1,11** | 555 | 3,74% |
| | FME | FME | EUR | A | 8,50 | **9,50** | | 11,76% |
| | FME | FMEF | EUR | A | 8,50 | **9,50** | 950 | 11,76% |
| | FME | FMEG | EUR | A | 8,50 | **9,50** | 950 | 11,76% |
| | FMNB | FMNF | EUR | A | 1,70 | 1,70 | 170 | 0,00% |
| | FO4 | FO4 | EUR | A | 2,65 | **2,80** | | 5,66% |
| | FO4 | FO4F | EUR | A | 2,65 | **2,80** | 280 | 5,66% |
| | FOT | FOT | EUR | A | 1,85 | **2,15** | | 16,22% |
| | FOT | FOTF | EUR | A | 1,85 | **2,15** | 215 | 16,22% |
| | FOX | FFOX | EUR | A | 190,00 | **185,00** | 1850 | -2,63% |
| | FOX | OFOX | EUR | A | 190,00 | **185,00** | | -2,63% |
| | FRA | FRAF | EUR | A | 5,00 | **5,80** | 290 | 16,00% |
| | FRE3 | FRE3 | EUR | A | 14,20 | **14,60** | | 2,82% |
| | FRE3 | FREF | EUR | A | 14,20 | **14,60** | 730 | 2,82% |
| | FSE | FSE | EUR | A | 2,60 | **2,50** | | -3,85% |
| | FSE | FSEF | EUR | A | 2,60 | 2,50 | 250 | -3,85% |
| | FTE | FTE | EUR | A | 2,15 | **2,10** | | -2,33% |
| | FTE | FTEF | EUR | A | 2,15 | **2,10** | 210 | -2,33% |
| | G1A | G1AF | EUR | A | 1,40 | **1,30** | 130 | -7,14% |
| | GAN | GANF | EUR | A | 3,40 | **2,55** | 255 | -25,00% |
| | GBB | GBBF | EUR | A | 13,70 | **4,20** | 210 | -69,34% |
| | GBF | GBFF | EUR | A | 6,60 | **5,20** | 260 | -21,21% |
| | GBR | GBRF | CHF | A | 191,50 | **140,00** | 1400 | -26,89% |
| | GCC | GCCF | EUR | A | 0,67 | **0,84** | 420 | 25,37% |
| | GEBN | GEBN | CHF | P | 10,00 | 10,00 | | 0,00% |
| | GEC | GEC | EUR | P | 10,00 | 10,00 | | 0,00% |
| | GF8 | GF8F | EUR | A | 2,55 | **2,90** | 290 | 13,73% |
| | GI6A | GFCF | EUR | A | 9,20 | **10,20** | 510 | 10,87% |
| | GIVN | GIVF | CHF | A | 97,50 | **100,00** | 1000 | 2,56% |
| | GIVN | GIVN | CHF | A | 97,50 | **100,00** | | 2,56% |
| | GN5 | GN5F | EUR | A | 1,00 | **1,05** | 105 | 5,00% |
| STXN | GOB | GOB | EUR | A | 5,15 | **5,70** | | 10,68% |
| STXN | GOB | GOBF | EUR | A | 5,15 | **5,70** | 570 | 10,68% |
| | GOP | FERF | EUR | A | 6,30 | **6,50** | 650 | 3,17% |
| | GTI | FGTI | EUR | A | 16,00 | **16,50** | 1650 | 3,13% |
| | GTI | OGTI | EUR | A | 16,00 | **16,50** | | 3,13% |
| | GTO | GTOG | EUR | A | 1,40 | **1,55** | 155 | 10,71% |
| | GTO | GTO | EUR | A | 1,40 | **1,55** | | 10,71% |
| | GTQ1 | GTQF | EUR | A | 1,55 | **1,70** | 170 | 9,68% |
| | GZF | GZF | EUR | A | 2,65 | **2,75** | | 3,77% |
| | GZF | GZFF | EUR | A | 2,65 | **2,75** | 275 | 3,77% |
| | HAV | HAVF | EUR | A | 0,50 | **0,40** | 40 | -20,00% |
| | HCB | HCBF | EUR | A | 2,40 | **2,60** | 260 | 8,33% |
| | HDD | HDDF | EUR | A | 4,20 | **3,20** | 160 | -23,81% |
| | HEH | HEHF | EUR | A | 3,90 | **3,20** | 320 | -17,95% |
| | HEI | HEFF | EUR | A | 8,20 | **9,70** | 485 | 18,29% |
| | HEN3 | HEN3 | EUR | A | 8,50 | **9,50** | | 11,76% |
| | HEN3 | HENF | EUR | A | 8,50 | **9,50** | 950 | 11,76% |
| | HMI | HMIF | EUR | A | 28,30 | **6,00** | 60 | -78,80% |
| | HMY | HMY | EUR | P | 14,50 | 14,50 | | 0,00% |
| | HNK | HNKF | EUR | A | 4,40 | **3,75** | 375 | -14,77% |
| | HNK | HNK | EUR | A | 4,40 | **3,75** | | -14,77% |
| | HNR1 | HNR1 | EUR | A | 2,70 | **2,75** | | 1,85% |
| | HNR1 | HNRF | EUR | A | 2,70 | **2,75** | 275 | 1,85% |
| | HOLN | HOLF | CHF | A | 8,80 | **9,50** | 950 | 7,95% |
| | HOLN | HOLG | CHF | A | 8,80 | **9,50** | 950 | 7,95% |

Eurex Margin Parameters as of August 23, 2006

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | HOLN | HOLN | CHF | A | 8,80 | **9,50** | | 7,95% |
| | HOT | HOT | EUR | A | 4,40 | **4,25** | | -3,41% |
| | HOT | HOTF | EUR | A | 4,40 | **4,25** | 425 | -3,41% |
| | HRX | HRX | EUR | A | 4,60 | **4,50** | | -2,17% |
| | HRX | HRXF | EUR | A | 4,60 | **4,50** | 450 | -2,17% |
| | HUK | HUKF | EUR | A | 2,20 | **1,30** | 130 | -40,91% |
| STXB | HVM | HVM | EUR | A | 2,80 | **3,20** | | 14,29% |
| STXB | HVM | HVMF | EUR | A | 2,80 | **3,20** | 320 | 14,29% |
| | IBE | IBEF | EUR | A | 2,55 | **2,80** | 280 | 9,80% |
| | IBL | IBLF | EUR | A | 0,30 | **0,20** | 100 | -33,33% |
| | IBM | IBM | EUR | P | 10,00 | 10,00 | | 0,00% |
| | IDA | IDAF | EUR | A | 2,30 | **1,60** | 160 | -30,43% |
| | IES5 | IES5 | EUR | A | 0,50 | **0,46** | | -9,00% |
| | IES5 | IESF | EUR | A | 0,50 | **0,46** | 455 | -9,00% |
| | IFX | IFX | EUR | A | 1,15 | 1,15 | | 0,00% |
| | IFX | IFXF | EUR | A | 1,15 | 1,15 | 115 | 0,00% |
| | ILB | ILBF | EUR | A | 2,00 | **1,80** | 90 | -10,00% |
| | IMO | IMOF | EUR | A | 0,84 | **0,90** | 450 | 7,14% |
| | IMZ | COFF | EUR | A | 6,20 | **6,30** | 315 | 1,61% |
| | INL | INL | EUR | P | 10,00 | 10,00 | | 0,00% |
| STXI | INN | INN | EUR | A | 2,95 | **3,20** | | 8,47% |
| STXI | INN | INNF | EUR | A | 2,95 | **3,20** | 320 | 8,47% |
| | IPD | IPDF | EUR | A | 0,20 | **0,23** | 115 | 15,00% |
| | ITA | ITAF | EUR | A | 1,80 | **2,00** | 100 | 11,11% |
| | ITK | ITKF | EUR | A | 5,40 | **4,15** | 415 | -23,15% |
| | IVG | IVGF | EUR | A | 2,30 | **2,50** | 125 | 8,70% |
| | IW4 | IW4F | EUR | A | 1,40 | **1,50** | 150 | 7,14% |
| | IXD | IXDF | EUR | A | 2,95 | **3,45** | 345 | 16,95% |
| | KAR | KAR | EUR | P | 12,50 | **10,00** | | -20,00% |
| | KC4 | KC4F | EUR | A | 3,10 | **3,60** | 180 | 16,13% |
| | KDB | KDBF | EUR | A | 12,80 | **8,60** | 430 | -32,81% |
| | KEK | KEKF | EUR | A | 3,60 | **3,30** | 165 | -8,33% |
| | KNI | KNIF | CHF | A | 8,00 | **8,10** | 405 | 1,25% |
| | KNP | BUHF | EUR | A | 2,10 | **1,35** | 135 | -35,71% |
| | KNP | KNP | EUR | A | 1,30 | **1,35** | | 3,85% |
| | KPN | KPN | EUR | A | 1,30 | **1,10** | | -15,38% |
| | KPN | KPNF | EUR | A | 1,30 | **1,10** | 110 | -15,38% |
| | KRX | KRXF | EUR | A | 1,20 | **1,35** | 135 | 12,50% |
| STXY | KUD | KUD | CHF | A | 3,90 | **3,50** | | -10,26% |
| STXY | KUD | KUDF | CHF | A | 3,90 | **3,50** | 350 | -10,26% |
| | KYG | KYGF | EUR | A | 2,00 | **1,60** | 80 | -20,00% |
| | LAG | LAGF | EUR | A | 9,30 | **9,50** | 950 | 2,15% |
| | LHA | LHA | EUR | A | 1,40 | **1,50** | | 7,14% |
| | LHA | LHAF | EUR | A | 1,40 | **1,50** | 150 | 7,14% |
| | LIF | LIFF | EUR | A | 13,40 | **10,00** | 100 | -25,37% |
| STXC | LIN | LIN | EUR | A | 6,10 | **6,45** | | 5,74% |
| STXC | LIN | LINF | EUR | A | 6,10 | **6,45** | 645 | 5,74% |
| STXC | LIN | LING | EUR | A | 6,10 | **6,45** | 645 | 5,74% |
| | LIS | LISF | CHF | P | 14,00 | **10,00** | 10 | -28,57% |
| | LOGN | LOGF | CHF | A | 2,60 | **2,45** | 245 | -5,77% |
| | LOGN | LOGN | CHF | A | 2,60 | **2,45** | | -5,77% |
| | LONN | LONF | CHF | A | 8,15 | **8,50** | 850 | 4,29% |
| | LONN | LONN | CHF | A | 8,15 | **8,50** | | 4,29% |
| | LOR | LOR | EUR | A | 6,70 | **8,00** | | 19,40% |
| | LOR | LORF | EUR | A | 6,70 | **8,00** | 800 | 19,40% |
| | LUX | LUXF | EUR | A | 2,80 | **2,15** | 215 | -23,21% |
| | LXS | LXSF | EUR | A | 3,40 | **2,95** | 295 | -13,24% |
| | LXS | LXS | EUR | A | 3,40 | **2,95** | | -13,24% |
| STXU | LYO | LYO | EUR | A | 3,10 | **3,20** | | 3,23% |
| STXU | LYO | LYOF | EUR | A | 3,10 | **3,20** | 320 | 3,23% |
| | MAN | MAN | EUR | A | 7,00 | **5,70** | | -18,57% |
| | MAN | MANF | EUR | A | 7,00 | 5,70 | 570 | -18,57% |
| | MCH | MLXF | EUR | A | 4,85 | **4,75** | 475 | -2,06% |
| | MDAX | F2MX | EUR | A | 690,00 | **600,00** | 3000 | -13,04% |
| | MDAX | O2MX | EUR | A | 690,00 | **600,00** | | -13,04% |
| STXM | MDS5 | MDS5 | EUR | A | 0,90 | 0,90 | | 0,00% |
| STXM | MDS5 | MDSF | EUR | A | 0,90 | 0,90 | 900 | 0,00% |
| | ME9 | ME9F | EUR | A | 1,54 | **1,57** | 785 | 1,95% |

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Eurex Margin Parameters as of August 23, 2006

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | MEO | MEO | EUR | A | 4,30 | **4,45** | | 3,49% |
| | MEO | MEOF | EUR | A | 4,30 | **4,45** | 445 | 3,49% |
| | MFX | MFXF | EUR | A | 8,90 | **9,00** | 450 | 1,12% |
| | MLP | MLP | EUR | P | 14,50 | 14,50 | | 0,00% |
| | MMT | MMTF | EUR | A | 3,50 | **2,40** | 120 | -31,43% |
| | MOB | MOB | EUR | P | 23,00 | 23,00 | | 0,00% |
| | MOH | MOH | EUR | A | 7,35 | **7,90** | | 7,48% |
| | MOH | MOHF | EUR | A | 7,35 | **7,90** | 790 | 7,48% |
| | MOS | MOSF | EUR | A | 8,60 | **6,30** | 315 | -26,74% |
| | MPI | MPIF | EUR | A | 0,45 | **0,48** | 480 | 6,67% |
| | MRK | MRK | EUR | A | 7,40 | **7,10** | | -4,05% |
| | MRK | MRKF | EUR | A | 7,40 | **7,10** | 710 | -4,05% |
| | MSF | MSF | EUR | P | 10,00 | 10,00 | | 0,00% |
| | MTA | MTAF | EUR | A | 4,70 | **3,05** | 305 | -35,11% |
| | MUN | MUNF | EUR | A | 0,53 | **0,54** | 270 | 1,89% |
| | MUV2 | MU2F | EUR | A | 10,00 | **11,00** | 110 | 10,00% |
| | MUV2 | MUV2 | EUR | A | 10,00 | **11,00** | | 10,00% |
| | MVC | MVCF | EUR | A | 7,50 | **7,00** | 350 | -6,67% |
| | NAG | NAGF | EUR | A | 5,50 | **3,05** | 305 | -44,55% |
| | NBP | KNFF | EUR | A | 19,00 | **19,50** | 195 | 2,63% |
| | NEF | NEF | EUR | P | 12,50 | **10,50** | | -16,00% |
| | NEL | NEL | EUR | P | 10,00 | 10,00 | | 0,00% |
| | NESN | NESF | CHF | A | 36,50 | **40,50** | 405 | 10,96% |
| | NESN | NESN | CHF | A | 36,50 | **40,50** | | 10,96% |
| | NKF | NKFF | EUR | A | 6,60 | **5,60** | 280 | -15,15% |
| | NOA3 | NO3F | EUR | A | 2,10 | **2,00** | 200 | -4,76% |
| | NOA3 | NOA3 | EUR | A | 2,10 | **2,00** | | -4,76% |
| | NOBE | NOBE | CHF | A | 29,20 | **29,50** | | 1,03% |
| | NOBE | NOBF | CHF | A | 29,20 | **29,50** | 295 | 1,03% |
| | NOVN | NOVF | CHF | A | 6,65 | **6,85** | 685 | 3,01% |
| | NOVN | NOVN | CHF | A | 6,65 | **6,85** | | 3,01% |
| | NP6 | NP6F | EUR | A | 8,60 | **8,50** | 425 | -1,16% |
| | NRE | NREF | EUR | A | 2,10 | **1,40** | 110 | -30,00% |
| STXO | NUT | NUTF | EUR | A | 5,10 | **3,75** | 375 | -26,47% |
| STXO | NUT | NUT | EUR | A | 3,75 | 3,75 | | 0,00% |
| | NVJ | NVJF | EUR | A | 17,70 | **10,00** | 500 | -43,50% |
| | OCE | OCEF | EUR | A | 1,90 | **1,25** | | -34,21% |
| | OCI1 | OCIF | EUR | A | 3,00 | **3,50** | | 16,67% |
| | ODD | ODDF | EUR | A | 2,20 | **1,65** | | -25,00% |
| | OEM | OEM | EUR | P | 11,00 | **12,50** | | 13,64% |
| LIBO | OEU3 | OEU3 | EUR | A | 0,25 | 0,25 | | 0,00% |
| | OEW | OEWF | EUR | A | 56,10 | **4,00** | | -92,87% |
| | OMV | OMVF | EUR | A | 4,75 | 4,75 | | 0,00% |
| | ORC | ORC | EUR | P | 10,00 | 10,00 | | 0,00% |
| | OROA | OROF | EUR | A | 1,55 | **1,50** | | -3,23% |
| | OTE | OTEF | EUR | A | 1,65 | **1,80** | | 9,09% |
| | OUT | OUTF | EUR | A | 2,70 | **2,00** | | -25,93% |
| | P4I | P4IF | EUR | A | 0,40 | **0,26** | 130 | -35,00% |
| STXB | PAO5 | PA5F | EUR | A | 1,34 | **1,40** | 700 | 4,48% |
| STXB | PAO5 | PAO5 | EUR | A | 1,34 | **1,40** | | 4,48% |
| | PAR | PARF | CHF | A | 17,50 | **11,50** | 115 | -34,29% |
| | PER | PER | EUR | A | 15,00 | **16,50** | | 10,00% |
| | PER | PERF | EUR | A | 15,00 | **16,50** | 1650 | 10,00% |
| | PEU | PEU | EUR | A | 4,80 | **4,05** | | -15,63% |
| | PEU | PEUF | EUR | A | 4,80 | **4,05** | 405 | -15,63% |
| | PHB | PHBF | CHF | A | 15,70 | **7,80** | 390 | -50,32% |
| | PHI1 | PH1F | EUR | A | 2,70 | **3,00** | 300 | 11,11% |
| | PHI1 | PHI1 | EUR | A | 2,70 | **3,00** | | 11,11% |
| | PIL | PILF | EUR | A | 0,07 | 0,07 | 70 | 0,00% |
| | POP | POPF | EUR | A | 1,70 | **1,20** | 120 | -29,41% |
| STXA | POR3 | POR3 | EUR | A | 75,00 | **78,00** | | 4,00% |
| STXA | POR3 | PORF | EUR | A | 75,00 | **78,00** | 780 | 4,00% |
| | PPX | PPX | EUR | A | 8,90 | **10,50** | | 17,98% |
| | PPX | PPXF | EUR | A | 8,90 | **10,50** | 1050 | 17,98% |
| | PSM | PSMF | EUR | A | 2,10 | **2,00** | 100 | -4,76% |
| | PSP | PSPF | CHF | A | 9,20 | **6,40** | 320 | -30,43% |
| | PTC | PTCF | EUR | A | 1,40 | **1,00** | 100 | -28,57% |
| | PU4 | PU4 | EUR | A | 3,10 | **2,95** | | -4,84% |

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| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | PU4 | PU4F | EUR | A | 3,10 | **2,95** | 295 | -4,84% |
| | PU8 | PU8F | EUR | A | 1,80 | **1,85** | 185 | 2,78% |
| | PUM | PUMF | EUR | A | 31,80 | **28,50** | 285 | -10,38% |
| | PUM | PUM | EUR | A | 31,80 | **28,50** | | -10,38% |
| | QIA | QIAF | EUR | A | 1,60 | **1,40** | 140 | -12,50% |
| | QIA | QIA | EUR | A | 1,60 | **1,40** | | -12,50% |
| | QS3 | QS3F | EUR | A | 3,20 | **2,20** | 110 | -31,25% |
| | RAS | RASF | EUR | A | 1,80 | **1,90** | 950 | 5,56% |
| | RAW | RAWF | EUR | A | 6,30 | **6,70** | 335 | 6,35% |
| | RCE | RCEF | EUR | A | 12,10 | **8,00** | 800 | -33,88% |
| | RCE | RCE | EUR | A | 12,10 | **8,00** | | -33,88% |
| | RE2 | RE2F | EUR | A | 2,70 | **2,90** | 145 | 7,41% |
| | REP | REPF | EUR | A | 2,10 | **2,25** | 225 | 7,14% |
| | RHD | RHDF | EUR | A | 0,30 | **0,20** | 100 | -33,33% |
| | RHM | RHMF | EUR | A | 6,50 | **5,10** | 255 | -21,54% |
| | RK9 | RK9F | EUR | A | 6,30 | **6,80** | 340 | 7,94% |
| | RKK | RKKF | EUR | A | 4,60 | **2,70** | 135 | -41,30% |
| STXA | RNL | RNL | EUR | A | 8,50 | 8,50 | | 0,00% |
| STXA | RNL | RNLF | EUR | A | 8,50 | 8,50 | 850 | 0,00% |
| STXH | ROG | ROG | CHF | A | 19,50 | **22,00** | | 12,82% |
| STXH | ROG | ROGF | CHF | A | 19,50 | **22,00** | 2200 | 12,82% |
| | ROY | R6CF | EUR | A | 2,50 | **2,80** | 280 | 12,00% |
| | ROY | ROY | EUR | A | 2,50 | **2,80** | | 12,00% |
| STXS | RPL | RPL | EUR | A | 1,70 | **1,75** | | 2,94% |
| STXS | RPL | RPLF | EUR | A | 1,70 | **1,75** | 175 | 2,94% |
| | RSH | RSHF | EUR | A | 7,80 | **5,30** | 265 | -32,05% |
| | RUKN | RUKF | CHF | A | 8,00 | **9,00** | 90 | 12,50% |
| | RUKN | RUKN | CHF | A | 8,00 | **9,00** | | 12,50% |
| STXU | RWE | RWE | EUR | A | 6,40 | **6,95** | | 8,59% |
| STXU | RWE | RWEF | EUR | A | 6,40 | **6,95** | 695 | 8,59% |
| | RWW | RWWF | EUR | A | 3,10 | **1,95** | 195 | -37,10% |
| | RY4 | RY4F | EUR | A | 0,70 | **0,76** | 380 | 8,57% |
| STXY | SAP | SAP | EUR | A | 16,50 | **15,00** | | -9,09% |
| STXY | SAP | SAPF | EUR | A | 16,50 | **15,00** | 150 | -9,09% |
| STXY | SAP | SAPX | EUR | A | 16,50 | **15,00** | 1500 | -9,09% |
| | SAZ | SAZF | EUR | A | 3,20 | **3,70** | 185 | 15,62% |
| | SBMO | IHCF | EUR | A | 3,15 | **3,30** | 330 | 4,76% |
| | SBMO | IHCG | EUR | A | 3,15 | **3,30** | 330 | 4,76% |
| | SBMO | SBMO | EUR | A | 3,15 | **3,30** | | 4,76% |
| | SCH | SCH | EUR | A | 8,50 | **9,00** | | 5,88% |
| | SCH | SCHF | EUR | A | 8,50 | **9,00** | 900 | 5,88% |
| | SCMN | SCMF | CHF | A | 40,50 | **41,00** | 410 | 1,23% |
| | SCMN | SCMN | CHF | A | 40,50 | **41,00** | | 1,23% |
| | SDF | SDXF | EUR | A | 6,00 | **5,90** | 295 | -1,67% |
| | SDR | SCOF | EUR | A | 0,18 | 0,18 | 90 | 0,00% |
| | SEJ | SEJF | EUR | A | 2,10 | **1,50** | 150 | -28,57% |
| | SEO | SEO | CHF | A | 80,00 | **85,00** | | 6,25% |
| | SEO | SEOF | CHF | A | 80,00 | **85,00** | 850 | 6,25% |
| | SES | SESF | EUR | A | 1,80 | **1,05** | 105 | -41,67% |
| | SGE | SGE | EUR | A | 11,00 | **12,00** | | 9,09% |
| | SGE | SGEF | EUR | A | 11,00 | **12,00** | 1200 | 9,09% |
| | SGM | SGM | EUR | A | 1,20 | **1,15** | | -4,17% |
| | SGM | SGMF | EUR | A | 1,20 | **1,15** | 115 | -4,17% |
| | SGSN | SGSF | CHF | A | 111,30 | **115,00** | 1150 | 3,32% |
| | SGSN | SGSN | CHF | A | 111,30 | **115,00** | | 3,32% |
| STXY | SIE | SIE | EUR | A | 6,35 | 6,35 | | 0,00% |
| STXY | SIE | SIEF | EUR | A | 6,35 | 6,35 | 635 | 0,00% |
| | SIG | SIGF | CHF | A | 38,30 | **27,00** | 270 | -29,50% |
| | SIK | SIKF | CHF | A | 130,00 | **145,00** | 1450 | 11,54% |
| | SIN | SINF | CHF | A | 9,50 | **6,50** | 325 | -31,58% |
| | SJ7 | SJ7 | EUR | A | 3,45 | **4,00** | | 15,94% |
| | SJ7 | SJ7F | EUR | A | 3,45 | **4,00** | 400 | 15,94% |
| STXI | SLHN | SLHF | CHF | A | 25,50 | **29,00** | 290 | 13,73% |
| STXI | SLHN | SLHN | CHF | A | 25,50 | **29,00** | | 13,73% |
| | SMA | STMF | CHF | A | 40,60 | **31,00** | 310 | -23,65% |
| DMIX | SMI | FSMI | CHF | A | 560,00 | **595,00** | 5950 | 6,25% |
| DMIX | SMI | OSM1 | CHF | A | 560,00 | **595,00** | | 6,25% |
| DMIX | SMI | OSM2 | CHF | A | 560,00 | **595,00** | | 6,25% |

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Eurex Margin Parameters as of August 23, 2006

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| DMIX | SMI | OSM4 | CHF | A | 560,00 | **595,00** | | 6,25% |
| DMIX | SMI | OSM5 | CHF | A | 560,00 | **595,00** | | 6,25% |
| DMIX | SMI | OSMI | CHF | A | 560,00 | **595,00** | | 6,25% |
| | SMIM | FSMM | CHF | A | 100,00 | **95,00** | 950 | -5,00% |
| | SMIM | OSMM | CHF | A | 100,00 | **95,00** | | -5,00% |
| | SMPA | SMPA | EUR | A | 1,50 | **1,45** | | -3,33% |
| | SMPA | SMPF | EUR | A | 1,50 | **1,45** | 145 | -3,33% |
| | SND | SND | EUR | A | 9,00 | **8,00** | | -11,11% |
| | SND | SNDF | EUR | A | 9,00 | **8,00** | 800 | -11,11% |
| | SNF | SNFF | EUR | A | 0,35 | **0,37** | 365 | 4,29% |
| | SNW | SNW | EUR | A | 7,20 | **7,35** | | 2,08% |
| | SNW | SNWF | EUR | A | 7,20 | **7,35** | 735 | 2,08% |
| | SOA | SOAF | EUR | A | 2,80 | **3,20** | 160 | 14,29% |
| | SOL | SOLF | EUR | A | 8,50 | **9,50** | 950 | 11,76% |
| | SP7 | SP7F | EUR | A | 0,10 | **0,04** | 40 | -60,00% |
| | SPE | SPEF | EUR | A | 1,80 | 1,80 | 90 | 0,00% |
| STXN | SQU | SQU | EUR | A | 9,00 | **8,00** | | -11,11% |
| STXN | SQU | SQUF | EUR | A | 9,00 | **8,00** | 800 | -11,11% |
| | SSY | SSY | EUR | P | 12,50 | 12,50 | | 0,00% |
| | STA | FSTA | EUR | A | 19,00 | **18,00** | 900 | -5,26% |
| | STA | OSTA | EUR | A | 19,00 | **18,00** | | -5,26% |
| STXB | STB | FSTB | EUR | A | 33,00 | **34,00** | 1700 | 3,03% |
| STXB | STB | OSTB | EUR | A | 33,00 | **34,00** | | 3,03% |
| | STC | FSTC | EUR | A | 25,00 | **26,00** | 1300 | 4,00% |
| | STC | OSTC | EUR | A | 25,00 | **26,00** | | 4,00% |
| STXE | STE | FSTE | EUR | A | 29,00 | **31,00** | 1550 | 6,90% |
| STXE | STE | OSTE | EUR | A | 29,00 | **31,00** | | 6,90% |
| | STF | FSTF | EUR | A | 30,00 | **29,00** | 1450 | -3,33% |
| | STF | OSTF | EUR | A | 30,00 | **29,00** | | -3,33% |
| | STG | FSTG | EUR | A | 22,00 | **20,00** | 1000 | -9,09% |
| | STG | OSTG | EUR | A | 22,00 | **20,00** | | -9,09% |
| STXH | STH | FSTH | EUR | A | 32,00 | **34,00** | 1700 | 6,25% |
| STXH | STH | OSTH | EUR | A | 32,00 | **34,00** | | 6,25% |
| STXI | STI | FSTI | EUR | A | 18,00 | **19,00** | 950 | 5,56% |
| STXI | STI | OSTI | EUR | A | 18,00 | **19,00** | | 5,56% |
| STXM | STM | FSTM | EUR | A | 17,00 | **16,00** | 800 | -5,88% |
| STXM | STM | OSTM | EUR | A | 17,00 | **16,00** | | -5,88% |
| | STN | FSTN | EUR | A | 26,00 | **25,00** | 1250 | -3,85% |
| | STN | OSTN | EUR | A | 26,00 | **25,00** | | -3,85% |
| STXO | STO | FSTO | EUR | A | 19,00 | **21,00** | 1050 | 10,53% |
| STXO | STO | OSTO | EUR | A | 19,00 | **21,00** | | 10,53% |
| | STR | FSTR | EUR | A | 20,00 | **22,00** | 1100 | 10,00% |
| | STR | OSTR | EUR | A | 20,00 | **22,00** | | 10,00% |
| STXS | STS | FSTS | EUR | A | 60,00 | **37,00** | 1850 | -38,33% |
| STXS | STS | OSTS | EUR | A | 60,00 | **37,00** | | -38,33% |
| STXT | STT | FSTT | EUR | A | 20,00 | 20,00 | 1000 | 0,00% |
| STXT | STT | OSTT | EUR | A | 20,00 | 20,00 | | 0,00% |
| STXU | STU | FSTU | EUR | A | 28,00 | **29,00** | 1450 | 3,57% |
| STXU | STU | OSTU | EUR | A | 28,00 | **29,00** | | 3,57% |
| | STV | FSTV | EUR | A | 12,00 | **12,50** | 625 | 4,17% |
| | STV | OSTV | EUR | A | 12,00 | **12,50** | | 4,17% |
| DMIX | STXX | FSTX | EUR | A | 245,00 | **260,00** | 2600 | 6,12% |
| DMIX | STXX | OSTX | EUR | A | 245,00 | **260,00** | | 6,12% |
| STXY | STY | FSTY | EUR | A | 28,00 | **27,00** | 1350 | -3,57% |
| STXY | STY | OSTY | EUR | A | 28,00 | **27,00** | | -3,57% |
| | STZ | FSTZ | EUR | A | 24,00 | **26,00** | 1300 | 8,33% |
| | STZ | OSTZ | EUR | A | 24,00 | **26,00** | | 8,33% |
| | SUN | SUN | CHF | A | 102,00 | **90,00** | | -11,76% |
| | SUN | SUNF | CHF | A | 102,00 | **90,00** | 900 | -11,76% |
| | SWS | SWSF | EUR | A | 2,00 | **1,85** | 185 | -7,50% |
| | SWV | SWV | EUR | A | 8,00 | **8,30** | | 3,75% |
| | SWV | SWVF | EUR | A | 8,00 | 8,00 | 80 | 0,00% |
| | SYNN | SYNF | CHF | A | 10,00 | **11,00** | 110 | 10,00% |
| | SYNN | SYNN | CHF | A | 10,00 | **11,00** | | 10,00% |
| | SYST | SYSF | CHF | A | 14,50 | 14,50 | 145 | 0,00% |
| | SYST | SYST | CHF | A | 14,50 | 14,50 | | 0,00% |
| | SZG | SZG | EUR | A | 6,70 | **7,45** | | 11,19% |
| | SZG | SZGF | EUR | A | 6,70 | **7,45** | 745 | 11,19% |

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Eurex Margin Parameters as of August 23, 2006

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | SZU | SZUF | EUR | A | 2,00 | 2,00 | 100 | 0,00% |
| | TA1 | TA1F | EUR | A | 1,75 | **1,85** | 185 | 5,71% |
| | TABA | TABF | EUR | A | 3,70 | **3,75** | 375 | 1,35% |
| | TDX | FTDX | EUR | A | 56,50 | **48,00** | 480 | -15,04% |
| | TDX | OTDX | EUR | A | 56,50 | **48,00** | | -15,04% |
| | TEL | TELF | EUR | A | 1,10 | **1,05** | 105 | -4,55% |
| | TEN | TENF | EUR | A | 1,75 | **1,55** | 155 | -11,43% |
| | THP | THPF | EUR | A | 8,60 | **4,20** | 210 | -51,16% |
| | TIC | TICF | EUR | A | 3,80 | 3,80 | 190 | 0,00% |
| STXT | TIM5 | TIM5 | EUR | P | 10,00 | 10,00 | | 0,00% |
| | TKA | TKA | EUR | A | 3,40 | **2,80** | | -17,65% |
| | TKA | TKAF | EUR | A | 3,40 | **2,80** | 280 | -17,65% |
| | TKA | TKAG | EUR | A | 3,40 | **2,80** | 280 | -17,65% |
| | TLSN | TLSN | EUR | P | 10,00 | 10,00 | | 0,00% |
| | TNE5 | TEFF | EUR | A | 1,30 | **1,35** | 135 | 3,85% |
| | TNM | TNM | EUR | A | 1,40 | **1,30** | | -7,14% |
| | TNM | TNMF | EUR | A | 1,40 | **1,30** | 130 | -7,14% |
| | TNT | TNTF | EUR | A | 4,10 | **2,75** | 275 | -32,93% |
| | TNT | TNT | EUR | A | 2,80 | **2,75** | | -1,79% |
| STXY | TOI | TOI | EUR | P | 12,50 | 12,50 | | 0,00% |
| STXT | TQI | TQI5 | EUR | A | 0,23 | **0,22** | | -6,52% |
| STXT | TQI | TQIF | EUR | A | 0,23 | **0,22** | 215 | -6,52% |
| | TQIR | TQIR | EUR | P | 10,00 | 10,00 | | 0,00% |
| | TRV | TRV | EUR | P | 10,00 | 10,00 | | 0,00% |
| STXY | TTEB | TTEB | EUR | A | 2,60 | **2,25** | | -13,46% |
| STXY | TTEB | TTEF | EUR | A | 2,60 | **2,25** | 225 | -13,46% |
| | TUI | TUI | EUR | A | 1,55 | 1,55 | | 0,00% |
| | TUI | TUIF | EUR | A | 1,55 | 1,55 | 155 | 0,00% |
| | UBL | UBLF | EUR | A | 12,50 | **14,50** | 1450 | 16,00% |
| STXB | UBSN | UBSF | CHF | A | 6,50 | **6,70** | 670 | 3,08% |
| STXB | UBSN | UBSG | CHF | A | 6,50 | **6,70** | 670 | 3,08% |
| STXB | UBSN | UBSN | CHF | A | 6,50 | **6,70** | | 3,08% |
| | UDH | UDHF | EUR | A | 4,00 | 4,00 | 40 | 0,00% |
| | UEF | UEFF | EUR | A | 4,30 | **3,25** | 325 | -24,42% |
| | UEI | UEIF | EUR | A | 0,22 | 0,22 | 215 | -2,27% |
| | UFG | UFGF | EUR | A | 1,50 | **1,00** | 100 | -33,33% |
| | UHRN | UHRF | CHF | A | 4,05 | **4,45** | 445 | 9,88% |
| | UHRN | UHRN | CHF | A | 4,05 | **4,45** | | 9,88% |
| | UNAX | UNAX | CHF | P | 14,00 | **11,00** | | -21,43% |
| | UNC | UNCF | EUR | A | 5,80 | **4,55** | 455 | -21,55% |
| | UNF | UNFF | EUR | A | 0,21 | **0,22** | 110 | 4,76% |
| STXO | UNI | UNI | EUR | A | 1,70 | **1,90** | | 11,76% |
| STXO | UNI | UNIF | EUR | A | 1,70 | **1,90** | 190 | 11,76% |
| STXO | UNI | UNIG | EUR | A | 1,70 | **1,90** | 190 | 11,76% |
| | VAC | VACF | EUR | A | 140,00 | **17,00** | 170 | -87,86% |
| | VAS | VASF | EUR | A | 16,00 | **2,90** | 145 | -81,88% |
| | VATN | VATF | CHF | A | 13,50 | 13,50 | 135 | 0,00% |
| | VDX | FVDX | EUR | A | 5,25 | **4,45** | 4450 | -15,24% |
| | VED | VED | EUR | A | 2,50 | **1,70** | | -32,00% |
| | VED | VEDF | EUR | A | 2,50 | **1,70** | 170 | -32,00% |
| | VHM | VHMF | EUR | A | 3,90 | **3,00** | 150 | -23,08% |
| | VLM | VLMF | EUR | A | 4,60 | **3,10** | 155 | -32,61% |
| | VMH | VMH | EUR | P | 15,50 | **11,50** | | -25,81% |
| | VMS | VMSF | EUR | A | 6,70 | **3,70** | 185 | -44,78% |
| | VNU | VNUF | EUR | A | 3,90 | **0,01** | 0 | -100,00% |
| | VNU | VNU | EUR | A | 0,01 | 0,01 | | 0,00% |
| | VOW | VOW | EUR | A | 5,25 | **5,90** | | 12,38% |
| | VOW | VOWF | EUR | A | 5,25 | **5,90** | 590 | 12,38% |
| | VSA | VSAF | EUR | A | 2,85 | **2,80** | 280 | -1,75% |
| | VSM | FVSM | CHF | A | 3,70 | **3,00** | 3000 | -18,92% |
| | VSX | FVSX | EUR | A | 6,05 | **4,05** | 4050 | -33,06% |
| | VT3 | VT3 | EUR | P | 25,00 | **24,50** | | -2,00% |
| STXU | VVD | VVD | EUR | A | 4,40 | **4,25** | | -3,41% |
| STXU | VVD | VVDF | EUR | A | 4,40 | **4,25** | 425 | -3,41% |
| STXM | VVU | VVU | EUR | A | 3,50 | **3,20** | | -8,57% |
| STXM | VVU | VVUF | EUR | A | 3,50 | **3,20** | 320 | -8,57% |
| | WER | WERF | EUR | A | 7,20 | **8,50** | 425 | 18,06% |
| | WIB | WIBF | EUR | A | 6,10 | **3,80** | 190 | -37,70% |

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Eurex Margin Parameters as of August 23, 2006

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| | WOS | WOS | EUR | A | 3,00 | **1,75** | | -41,67% |
| | WOS | WOSF | EUR | A | 3,00 | **1,75** | 175 | -41,67% |
| | XCA | XCA | EUR | A | 2,80 | **3,15** | | 12,50% |
| | XCA | XCAF | EUR | A | 2,80 | **3,15** | 315 | 12,50% |
| DMIX | XMT | XMT | CHF | A | 5,60 | **5,90** | | 5,36% |
| DMIX | XMT | XMTF | CHF | A | 5,60 | **5,90** | 590 | 5,36% |
| | XNP | XNPF | EUR | A | 7,40 | 7,40 | 740 | 0,00% |
| | XSO | XSOF | EUR | A | 4,30 | **3,50** | 175 | -18,60% |
| | YIT | YITF | EUR | A | 1,80 | **1,70** | 170 | -5,56% |
| | YT2 | YT2F | EUR | A | 3,20 | **1,70** | 170 | -46,88% |
| | ZDC | ZDCF | EUR | A | 7,60 | **4,60** | 230 | -39,47% |
| | ZDO | ZDOF | EUR | A | 2,60 | **2,20** | 110 | -15,38% |
| | ZURN | ZURF | CHF | A | 31,50 | **33,00** | 330 | 4,76% |
| | ZURN | ZURN | CHF | A | 31,50 | **33,00** | | 4,76% |