X-pand into the Future

e u r e x *circular 063/01*

Date: Frankfurt, 06 July, 2001
Recipients: All Eurex members and vendors
Authorized by: Daniel Gisler

Additional Margin Group and Margin Classes due to Introduction of the new Eurex Repo Trading Platform

Related Eurex Circulars: 037/01

Contact: Functional Help-desk Clearing: Tel. +49 69-2101-1250

Content may be most important for	**Attachments:**
➲ Middle + Back Office ➲ Auditing / Security Coordination	1. Margin Parameters – Margin Classes ‘DEnn’, ‘Dnnn’ and ‘Jnnn’ 2. Eurex Margin Groups

Due to the introduction of the new Eurex Repo trading platform on 16 July, 2001, it is necessary to extend the margin classes for bonds.

Attachment 1 contains a list of the valid margin parameters as of 16 July, 2001 for the three sets of bond margin classes ‘DEnn’, ‘Dnnn’, and ‘Jnnn’.

The parameters for margin classes ‘DEnn’ replace those published with Eurex Circular 037/01. Margin classes ‘Dnnn’ and ‘Jnnn’ are new.

Margin classes ‘Dnnn’ are in the same margin group (BUBO) as the ‘DEnn’ classes. A new margin group JUMB has been created for the ‘Jnnn’ margin classes.

Attachment 2 contains the new Margin Group table which includes the new classes, and it replaces that published with Eurex Circular 037/01.

Eurex Deutschland
D-60485 Frankfurt am Main
www.eurexchange.com

Functional Member Readiness
Tel. +49-69-2101-1700
Fax +49-69-2101-1701

Alternative
Tel. +49-69-9770-1700
Fax +49-69-9770-1701

Management Board:
Rudolf Ferscha (CEO), Daniel Gisler
Thomas Lenz, Jürg Spillmann
Michael Widmer

Eurex Margin Parameters - Bonds

Margin Parameters – Margin Classes DEnn

Margin Classes	ISIN	Margin Parameters
DE04	DE0001030021	0.30 Points
DE05	DE0001141208	0.30 Points
DE06	DE0001136877	0.30 Points
DE07	DE0001134856	0.30 Points
DE08	DE0001141216	0.30 Points
DE09	DE0001136885	0.30 Points
DE10	DE0001030039	0.30 Points
DE11	DE0001141224	0.30 Points
	DE0001136893	
DE12	DE0001141232	0.30 Points
DE13	DE0001136901	0.30 Points
DE14	DE0001134864	0.30 Points
DE15	DE0001141240	0.30 Points
	DE0001136919	
DE16	DE0001090009	0.30 Points
	DE0001134872	
DE17	DE0001141257	0.30 Points
DE18	DE0001090017	0.30 Points
	DE0001134880	
DE19	DE0001136927	0.30 Points
DE20	DE0001090025	0.30 Points
DE21	DE0001141265	0.35 Points
DE22	DE0001136935	0.35 Points
DE23	DE0001134898	0.40 Points
	DE0001090033	
DE24	DE0001141273	0.40 Points
DE25	DE0001090041	0.40 Points
	DE0001090058	
	DE0001134906	
DE26	DE0001141281	0.40 Points
DE27	DE0001134914	0.40 Points
	DE0001090066	
DE28	DE0001141299	0.45 Points
DE29	DE0001090082	0.50 Points
DE30	DE0001141307	0.50 Points
DE31	DE0001090074	0.50 Points
DE32	DE0001141315	0.55 Points

Margin Classes	ISIN	Margin Parameters
DE33	DE0001134930	0.60 Points
	DE0001090090	
DE34	DE0001141323	0.60 Points
DE35	DE0001134955	0.60 Points
DE36	DE0001141331	0.65 Points
DE37	DE0001134963	0.65 Points
DE38	DE0002027638	0.65 Points
DE39	DE0001134971	0.65 Points
DE40	DE0001141349	0.75 Points
	DE0001141356	
	DE0001141364	
	DE0001134989	
	DE0001134997	
	DE0001135002	
DE41	DE0001141372	0.80 Points
DE42	DE0001135010	0.80 Points
DE43	DE0001135028	0.95 Points
DE44	DE0001135036	1.00 Points
DE45	DE0001135051	1.10 Points
DE46	DE0001135077	1.20 Points
	DE0001135093	
DE47	DE0001135101	1.30 Points
DE48	DE0001135127	1.30 Points
	DE0001135119	
DE49	DE0001135135	1.40 Points
DE50	DE0001135150	1.40 Points
DE51	DE0001135168	1.40 Points
DE52	DE0001134468	1.95 Points
DE53	DE0001134492	2.00 Points
DE54	DE0001134922	2.50 Points
	DE0001135044	
	DE0001135069	
	DE0001135143	
	DE0001135085	
	DE0001135176	
DE55	DE0001135184	1.60 Points
DE56	DE0001136943	0.40 Points

Margin Parameters – Margin Classes Dnnn

Margin Classes	ISIN	Margin Parameters
D057	DE0001114379	0.30 Points
D058	DE0001143048	0.30 Points
D059	DE0001114387	0.30 Points
D060	DE0001091122	0.30 Points
D061	DE0001091049	0.30 Points
D062	DE0001091346	0.30 Points
D063	DE0001091239	0.30 Points
D064	DE0001091304	0.30 Points
D065	DE0001091460	0.30 Points
D066	DE0001091452	0.30 Points
D067	DE0001091445	0.30 Points
D068	DE0001091429	0.30 Points
D069	DE0001142354	0.30 Points
D070	DE0001091486	0.30 Points
D071	DE0001143055	0.30 Points
D072	DE0001091361	0.30 Points
D073	DE0001142362	0.35 Points
D074	DE0001143063	0.45 Points
D075	DE0001091213	0.45 Points
D076	DE0001142370	0.50 Points
D077	DE0001143071	0.60 Points
D078	DE0001142388	0.70 Points
D079	DE0001091288	0.80 Points
D080	DE0001091296	0.80 Points
D081	DE0001143089	0.80 Points
D082	DE0001141380	0.90 Points
D083	DE0001142396	0.90 Points
D084	DE0001091221	0.90 Points
D085	DE0001091189	0.90 Points
D086	DE0001091254	0.90 Points
D087	DE0001143097	1.00 Points
D088	DE0001142404	1.10 Points
D089	DE0001142016	1.10 Points
D090	DE0001142024	1.20 Points
D091	DE0001143105	1.20 Points
D092	DE0001091312	1.20 Points
D093	DE0001091353	1.20 Points
D094	DE0001142040	1.30 Points
D095	DE0001142412	1.30 Points
D096	DE0001142081	1.40 Points
D097	DE0001142065	1.40 Points
D098	DE0001143113	1.40 Points
D099	DE0001142099	1.50 Points
D100	DE0001142420	1.50 Points

Margin Classes	ISIN	Margin Parameters
D101	DE0001091270	1.55 Points
D102	DE0001142107	1.55 Points
D103	DE0001143121	1.55 Points
D104	DE0001142438	1.65 Points
D105	DE0001143139	1.75 Points
D106	DE0001142446	1.85 Points
D107	DE0001143147	1.95 Points
D108	DE0001142453	2.05 Points
D109	DE0001143154	2.15 Points
D110	DE0001142461	2.25 Points
D111	DE0001143162	2.35 Points
D112	DE0001142479	2.45 Points
D113	DE0001143170	2.55 Points
D114	DE0001142487	2.60 Points
D115	DE0001143188	2.70 Points
D116	DE0001142495	2.80 Points
D117	DE0001143196	2.90 Points
D118	DE0001142503	3.00 Points
D119	DE0001143204	3.10 Points
D120	DE0001142511	3.20 Points
D121	DE0001143212	3.30 Points
D122	DE0001142529	3.40 Points
D123	DE0001143220	3.50 Points
D124	DE0001142537	3.60 Points
D125	DE0001143238	3.65 Points
D126	DE0001142545	3.75 Points
D127	DE0001143246	3.85 Points
D128	DE0001142552	3.95 Points
D129	DE0001143253	4.05 Points
D130	DE0001142560	4.15 Points
D131	DE0001143261	4.25 Points
D132	DE0001142578	4.35 Points
D133	DE0001142008	4.35 Points
D134	DE0001143279	4.45 Points
D135	DE0001142586	4.55 Points
D136	DE0001143287	4.65 Points
D137	DE0001142594	4.70 Points
D138	DE0001143295	4.80 Points
D139	DE0001142602	4.90 Points
D140	DE0001142032	5.00 Points
D141	DE0001143303	5.00 Points
D142	DE0001142610	5.10 Points
D143	DE0001142057	5.10 Points
D144	DE0001143311	5.20 Points
D145	DE0001142073	5.20 Points

Margin Parameters – Margin Classes Jnnn

Margin Classes	ISIN	Margin Parameters
J001	DE0002027950	0.30 Points
J002	DE0003338497	0.30 Points
J003	DE0002131026	0.30 Points
J004	DE0002574167	0.30 Points
J005	DE0002504669	0.30 Points
J006	DE0003158754	0.30 Points
J007	DE0003435442	0.30 Points
J008	DE0003136958	0.30 Points
J009	DE0002027729	0.30 Points
J010	DE0002574522	0.30 Points
J011	DE0002425030	0.30 Points
J012	DE0002330644	0.30 Points
J013	DE0002158664	0.30 Points
J014	DE0003437638	0.30 Points
J015	DE0002596004	0.30 Points
J016	DE0002027992	0.30 Points
J017	DE0003137022	0.30 Points
J018	DE0003097044	0.30 Points
J019	DE0002595857	0.30 Points
J020	DE0002424850	0.30 Points
J021	DE0002573771	0.30 Points
J022	DE0002198819	0.30 Points
J023	DE0002425329	0.30 Points
J024	DE0003338810	0.30 Points
J025	DE0002709433	0.30 Points
J026	DE0002475910	0.30 Points
J027	DE0002574209	0.30 Points
J028	DE0003075099	0.30 Points
J029	DE0002158680	0.30 Points
J030	DE0002433505	0.30 Points
J031	DE0002027760	0.30 Points
J032	DE0003337853	0.30 Points
J033	DE0002330412	0.30 Points
J034	DE0002208766	0.30 Points
J035	DE0002476264	0.30 Points
J036	DE0002209509	0.30 Points
J037	DE0002574266	0.30 Points
J038	DE0002474962	0.30 Points
J039	DE0002029329	0.30 Points
J040	DE0002433158	0.35 Points
J041	DE0002537453	0.35 Points
J042	DE0002220530	0.35 Points
J043	DE0003137345	0.35 Points
J044	DE0002425220	0.35 Points
J045	DE0003356713	0.40 Points
J046	DE0002027901	0.40 Points
J047	DE0002556701	0.40 Points
J048	DE0003211207	0.40 Points
J049	DE0003337929	0.40 Points
J050	DE0002329166	0.40 Points

Margin Classes	ISIN	Margin Parameters
J051	DE0002325412	0.40 Points
J052	DE0002504677	0.40 Points
J053	DE0003075024	0.45 Points
J054	DE0002220365	0.45 Points
J055	DE0002027752	0.45 Points
J056	DE0002596020	0.45 Points
J057	DE0002574258	0.45 Points
J058	DE0002209814	0.50 Points
J059	DE0002027927	0.50 Points
J060	DE0002709631	0.50 Points
J061	DE0002574282	0.50 Points
J062	DE0002504750	0.50 Points
J063	DE0002474707	0.55 Points
J064	DE0002519808	0.55 Points
J065	DE0002433513	0.55 Points
J066	DE0002596566	0.55 Points
J067	DE0002075611	0.55 Points
J068	DE0002158268	0.55 Points
J069	DE0003137410	0.55 Points
J070	DE0003137980	0.55 Points
J071	DE0003075081	0.55 Points
J072	DE0002537545	0.60 Points
J073	DE0002294410	0.60 Points
J074	DE0002027943	0.60 Points
J075	DE0002596194	0.60 Points
J076	DE0002092707	0.60 Points
J077	DE0002574225	0.60 Points
J078	DE0003075040	0.60 Points
J079	DE0002264538	0.60 Points
J080	DE0002709714	0.60 Points
J081	DE0002027794	0.65 Points
J082	DE0002475522	0.65 Points
J083	DE0003137840	0.65 Points
J084	DE0001870111	0.65 Points
J085	DE0002515517	0.70 Points
J086	DE0002366713	0.70 Points
J087	DE0002330321	0.70 Points
J088	DE0002209947	0.70 Points
J089	DE0003029773	0.70 Points
J090	DE0003437968	0.70 Points
J091	DE0002573748	0.70 Points
J092	DE0002027984	0.70 Points
J093	DE0003131892	0.70 Points
J094	DE0002428786	0.70 Points
J095	DE0003075032	0.70 Points
J096	DE0002425758	0.75 Points
J097	DE0002220159	0.75 Points
J098	DE0002027919	0.75 Points
J099	DE0002596723	0.80 Points
J100	DE0003338851	0.80 Points

Margin Classes	ISIN	Margin Parameters
J101	DE0002027836	0.80 Points
J102	DE0002515608	0.80 Points
J103	DE0002574274	0.80 Points
J104	DE0002596293	0.80 Points
J105	DE0003337952	0.80 Points
J106	DE0002425899	0.85 Points
J107	DE0002475712	0.85 Points
J108	DE0002158649	0.90 Points
J109	DE0003137923	0.90 Points
J110	DE0002599511	0.90 Points
J111	DE0002343548	0.90 Points
J112	DE0003131744	0.90 Points
J113	DE0003075065	0.90 Points
J114	DE0002027851	0.90 Points
J115	DE0002573599	0.95 Points
J116	DE0002596434	0.95 Points
J117	DE0003252516	0.95 Points
J118	DE0001162816	0.95 Points
J119	DE0003211884	0.95 Points
J120	DE0002208725	1.00 Points
J121	DE0002599867	1.00 Points
J122	DE0003075073	1.00 Points
J123	DE0002220472	1.00 Points
J124	DE0002239399	1.05 Points
J125	DE0003159141	1.05 Points
J126	DE0002574027	1.05 Points
J127	DE0002027893	1.05 Points
J128	DE0002475142	1.05 Points
J129	DE0002425550	1.10 Points
J130	DE0003075057	1.10 Points
J131	DE0002220571	1.10 Points
J132	DE0002331196	1.10 Points
J133	DE0002029311	1.10 Points
J134	DE0002596384	1.15 Points
J135	DE0002321155	1.15 Points
J136	DE0003252599	1.15 Points

Margin Classes	ISIN	Margin Parameters
J137	DE0003137790	1.15 Points
J138	DE0002294303	1.15 Points
J139	DE0001015527	1.20 Points
J140	DE0002474798	1.20 Points
J141	DE0002131059	1.25 Points
J142	DE0002184074	1.25 Points
J143	DE0002574241	1.25 Points
J144	DE0002027968	1.25 Points
J145	DE0002968641	1.25 Points
J146	DE0003509048	1.25 Points
J147	DE0002294667	1.25 Points
J148	DE0002029519	1.25 Points
J149	DE0002592037	1.30 Points
J150	DE0003211520	1.30 Points
J151	DE0003510178	1.30 Points
J152	DE0002574332	1.30 Points
J153	DE0002158706	1.35 Points
J154	DE0002366523	1.35 Points
J155	DE0002515459	1.35 Points
J156	DE0002330859	1.35 Points
J157	DE0003438032	1.40 Points
J158	DE0003338752	1.40 Points
J159	DE0002472925	1.40 Points
J160	DE0003138038	1.40 Points
J161	DE0002029550	1.40 Points
J162	DE0001023810	1.40 Points
J163	DE0002592268	1.40 Points
J164	DE0001007037	1.40 Points
J165	DE0002574613	1.45 Points
J166	DE0003510541	1.55 Points
J167	DE0003159554	1.60 Points
J168	DE0002475365	1.65 Points
J169	DE0002294592	1.80 Points
J170	DE0002027976	1.85 Points
J171	DE0002504677	0.40 Points

Eurex Margin Groups

Margin Groups	Margin Classes	Offset Factor
BUBO	FGBX, FGBL, FGBM, FGBS, DEnn, Dnnn	0%
JUMB	Jnnn	0%
DMIX	DAX, SMI	0%
STOX	EUSX, STXX	0%
STXB	STB, ESB	0%
STXH	STH, ESH	0%
STXY	STY, ESY	0%
STXT	STT, EST	0%
LIBO	FEU1, FEU3, OEU3	25%