



## eurex rundschreiben 025/08

**Datum:** Frankfurt, 11. Februar 2008  
**Empfänger:** Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren  
**Autorisiert von:** Thomas Lenz

### Eurex Margin-Parameter: Anpassung zum 18. Februar 2008

**Verweis auf Eurex-Rundschreiben:** 255/07

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**Zielgruppe:**

- Middle + Backoffice
- Revision/Security Coordination

**Anhang:**

Eurex Margin-Parameter zum 18. Februar 2008

Anbei erhalten Sie die Aufstellung der ab dem Batch-Lauf vom **18. Februar 2008** gültigen Parameter.

Bitte beachten Sie, dass die neuen Margin-Parameter an diesem Tag bereits in der untertägigen Datei

„PARMINTRYMMDD00.dat“

enthalten sind.

Die Anlage umfasst die Margin-Parameter der an Eurex handelbaren Produkte; die geänderten Werte sind fett markiert.



## Eurex Margin Parameters effective February 18, 2008

\* Die Initial Margin für Single Stock Futures wird aufgrund potentiell unterschiedlicher Multiplier (infolge Anpassungen aus Kapitalmaßnahmen) nicht angezeigt

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	2LA	F2LA	EUR	A	9%	30,5	<b>29,75</b>	5950	-2,46%
	2LA	O2LA	EUR	A	9%	30,5	<b>29,75</b>		-2,46%
	2MI	F2MI	EUR	A	8%	25,75	<b>22,5</b>	4500	-12,62%
	2MI	O2MI	EUR	A	8%	25,75	<b>22,5</b>		-12,62%
	2SM	F2SM	EUR	A	9%	16,75	<b>15,25</b>	3050	-8,96%
	2SM	O2SM	EUR	A	9%	16,75	<b>15,25</b>		-8,96%
	AAL	AALF	GBP	A	15%	380	<b>395</b>		3,95%
	AAL	AALG	GBP	A	15%	380	<b>395</b>		3,95%
	AAP	AAPF	USD	A	14%	24,5	24,5		0,00%
	ABE	ABEF	EUR	A	10%	2,3	<b>2,05</b>		-10,87%
	ABF	ABFF	GBP	A	11%	86	<b>90</b>		4,65%
	ACB	ACBF	EUR	A	12%	2,55	2,55		0,00%
	ACE	ACEF	EUR	A	10%	2	<b>1,55</b>		-22,50%
	ADS	ADS	EUR	A	11%	4,55	<b>4,35</b>		-4,40%
	ADS	ADSG	EUR	A	11%	4,55	<b>4,35</b>		-4,40%
	AFR	AFR	EUR	A	12%	2,4	<b>2,3</b>		-4,17%
	AFR	AFRF	EUR	A	12%	2,4	<b>2,3</b>		-4,17%
	AHO	AHO	EUR	A	11%	1	<b>0,9</b>		-10,00%
	AHO	AHOF	EUR	A	11%	1	<b>0,9</b>		-10,00%
	AHO	AHOG	EUR	A	11%	1	<b>0,9</b>		-10,00%
	AIB	ALBF	EUR	A	11%	1,55	<b>1,65</b>		6,45%
	AIG	AIGF	USD	A	14%	8	8		0,00%
	AIX	AIX	EUR	P	20%	17	<b>20</b>		17,65%
	AKU	AKU	EUR	A	12%	5,6	<b>5,15</b>		-8,04%
	AKU	AKUF	EUR	A	12%	5,6	<b>5,15</b>		-8,04%
	ALF	ALFF	GBP	A	17%	90	<b>135</b>		50,00%
	ALT	ALT	EUR	A	10%	1,75	<b>1,5</b>		-14,29%
	ALT	ALTF	EUR	A	10%	1,75	<b>1,5</b>		-14,29%
	ALT	ALTG	EUR	A	10%	1,75	<b>1,5</b>		-14,29%
	AML	AMLF	GBP	A	14%	45	<b>39</b>		-13,33%
	ANA	ANAF	EUR	A	13%	21,5	<b>22,5</b>		4,65%
	AOL	AOL	EUR	P	10%	10	10		0,00%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	AOM	AOM	EUR	A	14%	16,5	<b>19</b>		15,15%
	AOM	AOMF	EUR	A	14%	16,5	<b>19</b>		15,15%
	AOP5	AOP5	EUR	A	10%	2,7	<b>2,1</b>		-22,22%
	AOP5	AOPF	EUR	A	10%	2,7	<b>2,1</b>		-22,22%
	ASM	ASM	EUR	A	12%	2,95	<b>2,3</b>		-22,03%
	ASM	ASMF	EUR	A	12%	2,95	<b>2,3</b>		-22,03%
	ASM	ASMG	EUR	A	12%	2,95	<b>2,3</b>		-22,03%
	ASS	ASSF	EUR	A	13%	1,45	<b>1,55</b>		6,90%
	ATLN	ATLG	CHF	A	11%	7	<b>6,1</b>		-12,86%
	ATLN	ATLN	CHF	A	11%	7	<b>6,1</b>		-12,86%
	ATO	ANTF	GBP	A	14%	98	<b>85</b>		-13,27%
	AUA	AUA	EUR	P	14%	14	14		0,00%
	AUL	AULF	EUR	A	10%	1,34	<b>1,09</b>		-18,66%
	AV	AVF	GBP	A	11%	74	<b>71</b>		-4,05%
	AXI	AXIF	EUR	A	10%	4,05	<b>3,25</b>		-19,75%
	AZA	AZAF	EUR	A	10%	0,91	<b>0,85</b>		-6,59%
	AZN	AZNF	GBP	A	10%	225	<b>220</b>		-2,22%
	AZU	AZUF	EUR	A	10%	1,4	<b>1,15</b>		-17,86%
	B4I	B4IF	EUR	A	17%	2,05	<b>1,05</b>		-48,78%
	BAEG	BAEG	CHF	A	13%	9,6	<b>9,2</b>		-4,17%
	BAF	BAFF	GBP	A	10%	50	<b>46</b>		-8,00%
	BAI	BAIF	GBP	A	13%	52	<b>41</b>		-21,15%
	BAK	BAKF	EUR	A	13%	1	<b>1,25</b>		25,00%
	BAKN	BAKG	EUR	A	13%	1	<b>1,25</b>		25,00%
	BALN	BALF	CHF	A	10%	12	<b>9,5</b>		-20,83%
	BALN	BALN	CHF	A	10%	12	<b>9,5</b>		-20,83%
	BAN	BACF	USD	A	14%	6,1	6,1		0,00%
	BAR	BARF	GBP	A	13%	52,5	<b>64</b>		21,90%
	BAT	BATF	EUR	A	10%	1,6	<b>1,2</b>		-25,00%
	BBF	BBFF	GBP	A	11%	43	<b>29,5</b>		-31,40%
	BCA	BCAF	EUR	A	10%	0,33	<b>0,32</b>		-3,03%
	BCP	BCPF	EUR	A	14%	0,32	<b>0,3</b>		-6,25%
	BDE	BDEF	GBP	A	19%	82	<b>90</b>		9,76%
	BDS	BDSG	EUR	A	10%	0,7	<b>0,6</b>		-14,29%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	BDV	BDVF	EUR	A	10%	3,9	<b>3,6</b>		-7,69%
	BEI	BEI	EUR	A	10%	5,3	<b>5</b>		-5,66%
	BEI	BEIF	EUR	A	10%	5,3	<b>5</b>		-5,66%
	BGC	BGCF	EUR	A	10%	9	<b>9</b>		0,00%
	BGF	BGFF	GBP	A	10%	90	<b>100</b>		11,11%
	BGP	BGPF	EUR	A	16%	1,65	<b>2</b>		21,21%
	BGY	BGYF	GBP	A	11%	55,5	<b>54</b>		-2,70%
	BIF	BIFF	EUR	A	10%	5,1	<b>4,1</b>		-19,61%
	BIO	BIO	CHF	A	10%	10,3	<b>8</b>		-22,33%
	BIO	BIOF	CHF	A	10%	9,8	<b>8</b>		-18,37%
	BIR	BIRF	EUR	A	12%	1,1	<b>1,2</b>		9,09%
	BKP	BKPF	EUR	A	14%	2,8	<b>3</b>		7,14%
	BLN	BLNF	GBP	A	12%	100	<b>125</b>		25,00%
	BLT	BLTF	GBP	A	16%	185	<b>215</b>		16,22%
	BM3F	BM3F	EUR	A	10%	3,7	<b>3,15</b>		-14,86%
	BMT	BMTF	GBP	A	10%	180	<b>175</b>		-2,78%
	BMW	BMW	EUR	A	10%	4,35	<b>3,65</b>		-16,09%
	BMW	BMWF	EUR	A	10%	4,35	<b>3,65</b>		-16,09%
	BNZ	BNZF	GBP	A	10%	93	<b>64,5</b>		-30,65%
	BOTD	BOTD	EUR	A	10%	5,45	<b>5</b>		-8,26%
	BOTD	TOTB	EUR	A	10%	5,45	<b>5</b>		-8,26%
	BOTD	TOTG	EUR	A	10%	5,45	<b>5</b>		-8,26%
	BP	BPF	GBP	A	10%	63,5	<b>53</b>		-16,54%
	BPD	BPDF	EUR	A	10%	1,8	<b>1,7</b>		-5,56%
	BPI	BPIF	EUR	A	10%	0,58	<b>0,39</b>		-32,76%
	BPM	BPMF	EUR	A	10%	1,1	<b>0,8</b>		-27,27%
	BPQ	BPQF	EUR	A	12%	1,2	<b>1,4</b>		16,67%
	BPV	BPVF	EUR	A	10%	1,54	<b>1,35</b>		-12,34%
	BRB	BRBF	GBP	A	19%	79	<b>75</b>		-5,06%
	BRQ	BRQF	EUR	A	10%	1	<b>1</b>		0,00%
	BSN	BSN	EUR	A	10%	5,95	<b>5,3</b>		-10,92%
	BSN	BSNF	EUR	A	10%	5,95	<b>5,3</b>		-10,92%
	BSN	BSNG	EUR	A	10%	5,95	<b>5,3</b>		-10,92%
	BSY	BSYF	GBP	A	10%	63	<b>55</b>		-12,70%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	BTA	BTAF	GBP	A	10%	32	<b>25,5</b>		-20,31%
	BUD	BUD	EUR	P	10%	10	10		0,00%
	BUD	BUDF	EUR	P	10%	10	10		0,00%
	BUI	BUIF	EUR	A	11%	1,05	<b>0,8</b>		-23,81%
	BUV	BUVF	EUR	A	10%	5,2	<b>4,2</b>		-19,23%
	BW9	BW9F	EUR	A	21%	5,85	<b>4,2</b>		-28,21%
	BW9	BWIN	EUR	A	21%	5,85	<b>4,2</b>		-28,21%
	BX7	BX7F	EUR	A	10%	3,3	<b>3,1</b>		-6,06%
	C1C	C1CF	EUR	A	14%	4,4	<b>3,8</b>		-13,64%
	C8RF	C8RF	USD	A	15%	1,29	<b>1,5</b>		16,28%
	CAJ	CAJ	EUR	A	10%	7,75	<b>7,05</b>		-9,03%
	CAJ	CAJF	EUR	A	10%	7,75	<b>7,05</b>		-9,03%
	CAS	CASF	EUR	A	10%	4,4	<b>3</b>		-31,82%
	CBK	CBK	EUR	A	14%	2,75	2,75		0,00%
	CBK	CBKF	EUR	A	14%	2,75	2,75		0,00%
	CBR	CBRF	GBP	A	10%	60	<b>55</b>		-8,33%
	CCL	CCLF	GBP	A	10%	215	215		0,00%
	CGE	CGE	EUR	A	14%	0,6	0,6		0,00%
	CGE	CGEF	EUR	A	14%	0,6	0,6		0,00%
	CGM	CGM	EUR	A	14%	4,3	<b>4,75</b>		10,47%
	CGM	CGMF	EUR	A	14%	4,3	<b>4,75</b>		10,47%
	CGY	CGY	EUR	P	28%	35	<b>28</b>		-20,00%
	CHRN	CHRN	CHF	A	10%	2,95	<b>2,25</b>		-23,73%
	CIBN	CIBF	CHF	A	12%	6	<b>5</b>		-16,67%
	CIBN	CIBN	CHF	A	12%	6	<b>5</b>		-16,67%
	CIS	CIS	EUR	P	11%	10	<b>11</b>		10,00%
	CKL	CKLF	EUR	A	13%	1,2	<b>1,25</b>		4,17%
	CL6	CL6F	EUR	A	11%	5,7	<b>5,4</b>		-5,26%
	CLN	CLN	CHF	A	16%	1,45	<b>1,35</b>		-6,90%
	CLN	CLNF	CHF	A	16%	1,45	<b>1,35</b>		-6,90%
	CLS	CLS	EUR	A	10%	4,7	<b>3,85</b>		-18,09%
	CLS	CLSF	EUR	A	10%	4,7	<b>3,85</b>		-18,09%
	CMA	CMAG	EUR	A	31%	0,32	<b>0,26</b>		-18,75%
	CNA	CNAF	GBP	A	10%	36	<b>33</b>		-8,33%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	CNE	CNEF	GBP	A	13%	318	<b>320</b>		0,63%
	COB	COBF	GBP	A	10%	28	<b>18,5</b>		-33,93%
	CON	CON	EUR	A	12%	10	<b>8,5</b>		-15,00%
	CON	CONG	EUR	A	12%	10	<b>8,5</b>		-15,00%
	CPG	CPGF	GBP	A	10%	32,5	<b>33</b>		1,54%
	CPI	CPIF	GBP	A	10%	72,5	<b>65</b>		-10,34%
	CPS	CPSF	EUR	A	10%	7	<b>6,9</b>		-1,43%
	CPV	CPVF	EUR	A	10%	0,6	<b>0,52</b>		-13,33%
	CPW	CPWF	GBP	A	18%	50	<b>50,5</b>		1,00%
	CRG	CRGF	EUR	A	12%	2,5	<b>3,1</b>		24,00%
	CRM	CRMF	EUR	A	10%	2,5	<b>2,6</b>		4,00%
	CSF	CSF	EUR	A	10%	4,1	<b>3,75</b>		-8,54%
	CSF	CSFF	EUR	A	10%	4,1	<b>3,75</b>		-8,54%
	CSM	CSMF	EUR	A	10%	2,4	<b>1,8</b>		-25,00%
	CSV	CSVF	EUR	A	13%	5	<b>4,7</b>		-6,00%
	CVX	CVXF	USD	A	14%	11,8	11,8		0,00%
	CWF	CWFF	GBP	A	10%	19	<b>16</b>		-15,79%
	D9F	D9FF	GBP	A	12%	98	<b>57,5</b>		-41,33%
	DCC	DCCF	EUR	A	10%	1,95	<b>1,85</b>		-5,13%
	DCS	DCSF	EUR	A	10%	2,6	<b>2,2</b>		-15,38%
	DEP	DEP	EUR	A	36%	5,7	<b>6,65</b>		16,67%
	DEP	DEPF	EUR	A	36%	5,7	<b>6,65</b>		16,67%
	DGE	DGEF	GBP	A	10%	110	<b>100</b>		-9,09%
	DHZ	DHZF	EUR	A	10%	6,4	<b>4,9</b>		-23,44%
	DIO	CDIF	EUR	A	11%	9	<b>7,75</b>		-13,89%
	DMG	DMGF	GBP	A	12%	79	<b>60</b>		-24,05%
	DOUF	DOUF	EUR	A	10%	4,3	<b>3,35</b>		-22,09%
	DPB	DPB	EUR	A	12%	4,45	<b>6,75</b>		51,69%
	DPB	DPBF	EUR	A	12%	4,45	<b>6,75</b>		51,69%
	DPW	DPW	EUR	A	10%	2,05	<b>2,15</b>		4,88%
	DPW	DPWF	EUR	A	10%	2,05	<b>2,15</b>		4,88%
	DRX	DRXF	EUR	A	12%	1,85	1,85		0,00%
	DSG	DSGF	GBP	A	32%	13	<b>25</b>		92,31%
	DSM	DSM	EUR	A	11%	3,85	<b>3</b>		-22,08%

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Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	DSM	DSMF	EUR	A	11%	3,85	<b>3</b>		-22,08%
	DXB	DXB	EUR	A	14%	1,95	<b>2,2</b>		12,82%
	DXB	DXBF	EUR	A	14%	1,95	<b>2,2</b>		12,82%
	DYS1	DSYF	EUR	A	10%	4,2	<b>3,45</b>		-17,86%
	E2F	E2F	EUR	A	10%	8,5	<b>6,8</b>		-20,00%
	E2F	E2FF	EUR	A	10%	8,5	<b>6,8</b>		-20,00%
	E3B	E3BF	EUR	A	10%	1,85	<b>1,7</b>		-8,11%
	EAD	EAD	EUR	A	12%	2,2	<b>1,9</b>		-13,64%
	EAD	EADF	EUR	A	12%	2,2	<b>1,9</b>		-13,64%
	EAI	EAI F	EUR	A	10%	8,5	<b>7,7</b>		-9,41%
	EAM	EAMF	EUR	A	10%	0,29	<b>0,25</b>		-13,79%
	EBO	EBOF	EUR	A	12%	5,25	<b>4,6</b>		-12,38%
	EBO	EBS	EUR	A	12%	5,25	<b>4,6</b>		-12,38%
	EDP	EDPF	EUR	A	10%	0,5	<b>0,4</b>		-20,00%
	EDV	FEDV	EUR	A	8%	240	<b>215</b>	2150	-10,42%
	EDV	OEDV	EUR	A	8%	240	<b>215</b>		-10,42%
	EF3	EF3F	EUR	A	14%	8	8		0,00%
	EFC	EFCF	EUR	A	10%	14,7	<b>16</b>		8,84%
	EFG	EFGF	EUR	A	12%	2,7	<b>2,2</b>		-18,52%
	EG4	EG4F	EUR	A	10%	1,95	<b>1,8</b>		-7,69%
	EIA	EIA	EUR	A	11%	2,3	<b>2,05</b>		-10,87%
	EIA	EIAG	EUR	A	11%	2,3	<b>2,05</b>		-10,87%
	ELV	ELV	EUR	A	10%	1,3	<b>1,25</b>		-3,85%
	ELV	ELVF	EUR	A	10%	1,3	<b>1,25</b>		-3,85%
	ELV	ELVG	EUR	A	10%	1,3	<b>1,25</b>		-3,85%
	EMG	EMGF	GBP	A	12%	57	<b>62,5</b>		9,65%
	EMG	EMGG	GBP	A	12%	57	<b>62,5</b>		9,65%
	EMP	EMP	EUR	P	11%	11	11		0,00%
	ENL5	ENL5	EUR	A	10%	0,83	<b>0,73</b>		-12,05%
	ENL5	ENLF	EUR	A	10%	0,83	<b>0,73</b>		-12,05%
	EOA	EOA	EUR	A	12%	13,5	<b>14,5</b>		7,41%
	EOA	EOAG	EUR	A	12%	13,5	<b>14,5</b>		7,41%
	EPC	EPC	EUR	P	13%	13	<b>12,5</b>		-3,85%
	ERCB	ERCB	EUR	A	11%	0,42	<b>0,16</b>		-61,90%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	ERCB	ERCF	EUR	A	11%	0,42	<b>0,16</b>		-61,90%
	ESL	EFXF	EUR	A	18%	7,6	<b>6,65</b>		-12,50%
	ETI	ETIF	GBP	A	15%	62	62		0,00%
	ETX	ETXF	EUR	A	10%	1,5	<b>1,2</b>		-20,00%
	EUQ	RFXF	EUR	A	10%	10,2	<b>7,2</b>		-29,41%
	EXP	EXPF	GBP	A	10%	47	<b>41</b>		-12,77%
	F2PE	F2PE	EUR	A		2,6	2,6		0,00%
	F3D	FUGF	EUR	A	17%	6,05	<b>7,6</b>		25,62%
	F5C0	F5C0	EUR	A		2,05	2,05	2050	0,00%
	FCC	FCCF	EUR	A	12%	5,9	<b>5,3</b>		-10,17%
	FEO1	FEO1	EUR	A	0%	0,2	<b>0,3</b>	750	50,00%
	FGP	FGPF	GBP	A	14%	102	<b>95</b>		-6,86%
	FME	FME	EUR	A	10%	3,5	<b>3,4</b>		-2,86%
	FME	FMEG	EUR	A	10%	3,5	<b>3,4</b>		-2,86%
	FME	FMEH	EUR	A	10%	3,5	<b>3,4</b>		-2,86%
	FMNB	FMNF	EUR	A	10%	1,95	<b>1,85</b>		-5,13%
	FOT	FOT	EUR	A	10%	3	<b>2,8</b>		-6,67%
	FOT	FOTF	EUR	A	10%	3	<b>2,8</b>		-6,67%
	FOX	FFOX	EUR	A	9%	250	<b>240</b>	2400	-4,00%
	FOX	OFOX	EUR	A	9%	250	<b>240</b>		-4,00%
	FRA	FRAF	EUR	A	13%	5,3	<b>6,6</b>		24,53%
	FRDX	FRDX	USD	A	12%	238	<b>316</b>	7900	32,77%
	FRE3	FRE3	EUR	A	10%	5,45	<b>5,15</b>		-5,50%
	FRE3	FREG	EUR	A	10%	5,45	<b>5,15</b>		-5,50%
	FSE	FSE	EUR	A	12%	2,05	<b>2</b>		-2,44%
	FSE	FSEF	EUR	A	12%	2,05	<b>2</b>		-2,44%
	G1A	G1A	EUR	A	14%	2,65	<b>2,75</b>		3,77%
	G1A	G1AF	EUR	A	14%	2,65	<b>2,75</b>		3,77%
	GAN	GANF	EUR	A	10%	4,15	<b>3,55</b>		-14,46%
	GAZ	GAZ	USD	A	12%	4,4	<b>6</b>		36,36%
	GAZ	GAZF	USD	A	12%	4,4	<b>6</b>		36,36%
	GBB	GBBF	EUR	A	15%	4,8	<b>5,7</b>		18,75%
	GBF	GBFF	EUR	A	11%	5,9	<b>4,4</b>		-25,42%
	GCC	GCCF	EUR	A	15%	0,68	<b>0,65</b>		-4,41%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	GDG	GDGF	EUR	A	18%	23	<b>27</b>		17,39%
	GEBN	GBRG	CHF	A	11%	16	16		0,00%
	GEBN	GEBN	CHF	A	11%	16	16		0,00%
	GEC	GEC	EUR	P	10%	10	10		0,00%
	GF8	GF8F	EUR	A	10%	2,8	<b>2,5</b>		-10,71%
	GFS	GFSF	GBP	A	11%	30	<b>23,5</b>		-21,67%
	GIVN	GIVF	CHF	A	10%	115	<b>100</b>		-13,04%
	GIVN	GIVN	CHF	A	10%	115	<b>100</b>		-13,04%
	GKL	GSKF	GBP	A	10%	120	120		0,00%
	GKN	GKNF	GBP	A	15%	46	<b>38</b>		-17,39%
	GN5	GN5F	EUR	A	14%	0,7	0,7		0,00%
	GOO	GOOF	USD	A	14%	95	95		0,00%
	GOP	FERF	EUR	A	12%	5,95	<b>5</b>		-15,97%
	GTI	FGTI	EUR	A	8%	17	<b>15</b>	1500	-11,76%
	GTI	OGTI	EUR	A	8%	17	<b>15</b>		-11,76%
	GTQ1	GTQF	EUR	A	13%	3,6	<b>3,15</b>		-12,50%
	HAV	HAVF	EUR	A	12%	0,4	<b>0,3</b>		-25,00%
	HBOS	HBOF	GBP	A	14%	80	<b>95</b>		18,75%
	HCB	HCBF	EUR	A	13%	4,2	<b>3,45</b>		-17,86%
	HDD	HDDF	EUR	A	19%	2,5	<b>3,5</b>		40,00%
	HEH	HEHF	EUR	A	10%	4,1	<b>3,45</b>		-15,85%
	HEI	HEFF	EUR	A	10%	11	<b>10,5</b>		-4,55%
	HEN3	HEN3	EUR	A	10%	3,55	<b>3,15</b>		-11,27%
	HEN3	HENG	EUR	A	10%	3,55	<b>3,15</b>		-11,27%
	HESF	HESF	EUR	A	10%	3,3	<b>2,9</b>		-12,12%
	HICP	HICP	EUR	A		0,25	0,25	2500	0,00%
	HK1F	HK1F	USD	A	17%	10	<b>11,5</b>		15,00%
	HMI	HMIF	EUR	A	11%	8	<b>7</b>		-12,50%
	HMY	HMY	EUR	A	13%	0,8	<b>0,6</b>		-25,00%
	HMY	HMYF	EUR	A	13%	0,8	<b>0,6</b>		-25,00%
	HNK	HNK	EUR	A	10%	4,8	<b>4,05</b>		-15,63%
	HNK	HKNF	EUR	A	10%	4,8	<b>4,05</b>		-15,63%
	HNR1	HNR1	EUR	A	12%	3,45	<b>3,25</b>		-5,80%
	HNR1	HNRF	EUR	A	12%	3,45	<b>3,25</b>		-5,80%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	HOLN	HOLG	CHF	A	10%	13	<b>11</b>		-15,38%
	HOLN	HOLN	CHF	A	10%	13	<b>11</b>		-15,38%
	HOM	HOMF	GBP	A	15%	43	<b>43,5</b>		1,16%
	HOT	HOT	EUR	A	17%	9,5	<b>11</b>		15,79%
	HOT	HOTF	EUR	A	17%	9,5	<b>11</b>		15,79%
	HPQ	HPQF	USD	A	14%	7,5	7,5		0,00%
	HRX	HRX	EUR	A	36%	12	<b>11,7</b>		-2,50%
	HRX	HRXF	EUR	A	36%	12	<b>11,7</b>		-2,50%
	HSBA	HSBF	GBP	A	10%	90	<b>78</b>		-13,33%
	HUK	HUKF	EUR	A	11%	1	<b>0,8</b>		-20,00%
	HVM	HVM	EUR	A	10%	4,35	<b>4,05</b>		-6,90%
	I4M	I4MF	EUR	A	11%	0,8	<b>0,7</b>		-12,50%
	I4M	IEA	EUR	A	11%	0,8	<b>0,7</b>		-12,50%
	IAP	IAPF	GBP	A	15%	87	<b>100</b>		14,94%
	IBE	IBE	EUR	A	17%	1,75	<b>1,5</b>		-14,29%
	IBE	IBEF	EUR	A	17%	1,75	<b>1,5</b>		-14,29%
	IBE	IBEG	EUR	A	17%	1,75	<b>1,5</b>		-14,29%
	IBL	IBLF	EUR	A	11%	0,35	<b>0,27</b>		-22,86%
	IBM	IBM	EUR	P	10%	10	10		0,00%
	ICI	ICIF	GBP	A	10%	66,5	<b>67</b>		0,75%
	ICL	ICL	EUR	P	12%	14	<b>12</b>		-14,29%
	IDA	IDAF	EUR	A	10%	2,05	<b>1,65</b>		-19,51%
	IES5	IES5	EUR	A	10%	0,53	<b>0,47</b>		-11,32%
	IES5	IESF	EUR	A	10%	0,53	<b>0,47</b>		-11,32%
	IES5	IESG	EUR	A	10%	0,53	<b>0,47</b>		-11,32%
	IFX	IFX	EUR	A	13%	1,2	<b>0,8</b>		-33,33%
	IFX	IFXF	EUR	A	13%	1,2	<b>0,8</b>		-33,33%
	IHG	IHGF	GBP	A	14%	104	<b>100</b>		-3,85%
	III	IIIF	GBP	A	10%	105	<b>95</b>		-9,52%
	IIL	IILF	EUR	A	11%	0,78	<b>0,58</b>		-25,64%
	ILB	ILBF	EUR	A	11%	1,6	<b>1,2</b>		-25,00%
	IMI	IMIF	GBP	A	17%	73	<b>61</b>		-16,44%
	IMO	IMOF	EUR	A	11%	0,8	<b>0,68</b>		-15,00%
	IMT	IMTF	GBP	A	10%	245	<b>225</b>		-8,16%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	INC	INCF	GBP	A	17%	61	<b>63,5</b>		4,10%
	INF	INFF	GBP	A	14%	67	<b>52,5</b>		-21,64%
	INL	INL	EUR	P	14%	10	<b>13,5</b>		35,00%
	INV	INVF	GBP	A	13%	76	<b>54,5</b>		-28,29%
	IPD	IPDF	EUR	A	10%	0,3	<b>0,23</b>		-23,33%
	IPR	IPRF	GBP	A	10%	46	<b>38,5</b>		-16,30%
	ISP	ISPA	EUR	A	10%	5,3	<b>4,3</b>		-18,87%
	ISP	ISPF	EUR	A	10%	5,3	<b>4,3</b>		-18,87%
	ISY	ISYF	GBP	A	17%	37	<b>37,5</b>		1,35%
	ITA	ITAF	EUR	A	11%	1,4	1,4		0,00%
	ITK	ITKF	EUR	A	11%	6,65	<b>5,85</b>		-12,03%
	ITV	ITVF	GBP	A	11%	10	<b>8</b>		-20,00%
	IVG	IVGF	EUR	A	14%	3,1	<b>2,9</b>		-6,45%
	IVZ	IVZF	GBP	A	39%	70	<b>180</b>		157,14%
	IW4	IW4F	EUR	A	10%	1,65	<b>1,35</b>		-18,18%
	IXD	IXDG	EUR	A	16%	5,2	<b>5,7</b>		9,62%
	JMA	JMAF	GBP	A	11%	175	<b>200</b>		14,29%
	JNJ	JNJF	USD	A	14%	9,5	9,5		0,00%
	JPM	JPMF	USD	A	14%	6,5	6,5		0,00%
	KAR	KAR	EUR	P	17%	10	<b>17</b>		70,00%
	KAZ	KAZF	GBP	A	15%	185	<b>160</b>		-13,51%
	KC4	KC4F	EUR	A	14%	5,9	<b>6</b>		1,69%
	KDB	KDBF	EUR	A	11%	9,3	<b>9,7</b>		4,30%
	KEK	KEKF	EUR	A	10%	4,1	<b>3,3</b>		-19,51%
	KGF	KGFF	GBP	A	17%	23	<b>23,5</b>		2,17%
	KNI	KNIF	CHF	A	10%	12,1	<b>9,9</b>		-18,18%
	KNI	KNIN	CHF	A	10%	12,1	<b>9,9</b>		-18,18%
	KNP	BUHF	EUR	A	19%	0,9	<b>0,7</b>		-22,22%
	KNP	KNP	EUR	A	19%	0,9	<b>0,7</b>		-22,22%
	KO7F	KO7F	USD	A	13%	4,8	<b>4,65</b>		-3,13%
	KOF	KOFF	USD	A	14%	9	9		0,00%
	KPN	KPN	EUR	A	11%	1,45	<b>1,3</b>		-10,34%
	KPN	KPNF	EUR	A	11%	1,45	<b>1,3</b>		-10,34%
	KRX	KRXF	EUR	A	21%	1,55	<b>2,15</b>		38,71%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	KUD	KUD	CHF	A	16%	3,6	<b>2,55</b>		-29,17%
	KUD	KUDG	CHF	A	16%	3,6	<b>2,55</b>		-29,17%
	KYG	KYGF	EUR	A	10%	2,2	<b>2</b>		-9,09%
	LAD	LADF	GBP	A	12%	53	<b>33,5</b>		-36,79%
	LAG	LAGF	EUR	A	10%	5,65	<b>4,7</b>		-16,81%
	LAN	LANF	GBP	A	20%	150	<b>12</b>		-92,00%
	LGE	LGEF	GBP	A	10%	13	<b>13,5</b>		3,85%
	LHA	LHA	EUR	A	10%	1,95	<b>1,65</b>		-15,38%
	LHA	LHAF	EUR	A	10%	1,95	<b>1,65</b>		-15,38%
	LIF	LIFF	EUR	A	13%	4	<b>4</b>		0,00%
	LIF	LIFG	EUR	A	13%	4	<b>4</b>		0,00%
	LII	LIIF	GBP	A	13%	111	<b>135</b>		21,62%
	LIN	LIN	EUR	A	10%	8,5	<b>8,5</b>		0,00%
	LIN	LING	EUR	A	10%	8,5	<b>8,5</b>		0,00%
	LIS	LISF	CHF	P	11%	10	<b>10</b>		0,00%
	LLOY	LLOF	GBP	A	13%	51	<b>57,5</b>		12,75%
	LMI	LMIF	GBP	A	12%	395	<b>350</b>		-11,39%
	LOGN	LOGF	CHF	A	13%	5,15	<b>3,7</b>		-28,16%
	LOGN	LOGN	CHF	A	13%	5,15	<b>3,7</b>		-28,16%
	LONN	LONF	CHF	A	10%	13,5	<b>13</b>		-3,70%
	LONN	LONN	CHF	A	10%	13,5	<b>13</b>		-3,70%
	LOQ	LOQF	GBP	A	12%	20	<b>12,5</b>		-37,50%
	LOR	LOR	EUR	A	13%	9	<b>10,5</b>		16,67%
	LOR	LORF	EUR	A	13%	9	<b>10,5</b>		16,67%
	LRC	LRCF	EUR	A	12%	2,55	<b>2,25</b>		-11,76%
	LSE	LSEF	GBP	A	17%	247	<b>300</b>		21,46%
	LUK	LUK	USD	A	12%	8,1	<b>8,5</b>		4,94%
	LUK	LUKF	USD	A	12%	8,1	<b>8,5</b>		4,94%
	LUX	LUXF	EUR	A	12%	2,3	<b>2,15</b>		-6,52%
	LXS	LXS	EUR	A	11%	3,15	<b>2,45</b>		-22,22%
	LXS	LXSF	EUR	A	11%	3,15	<b>2,45</b>		-22,22%
	MA3F	MA3F	EUR	A	13%	10	<b>10</b>		0,00%
	MAB	MABF	GBP	A	13%	64	<b>53</b>		-17,19%
	MAN	MAN	EUR	A	13%	12	<b>10,5</b>		-12,50%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	MAN	MANG	EUR	A	13%	12	<b>10,5</b>		-12,50%
	MCH	MLXF	EUR	A	14%	9	9		0,00%
	MDS5	MDS5	EUR	A	10%	0,7	<b>0,59</b>		-15,71%
	MDS5	MDSF	EUR	A	10%	0,7	<b>0,59</b>		-15,71%
	ME3F	ME3F	EUR	A	16%	8,2	<b>6,2</b>		-24,39%
	ME9	ME9F	EUR	A	10%	1,6	<b>1,28</b>		-20,00%
	MEO	MEO	EUR	A	11%	6,25	<b>5,95</b>		-4,80%
	MEO	MEOF	EUR	A	11%	6,25	<b>5,95</b>		-4,80%
	MFX	MFXF	EUR	A	16%	11,4	<b>11,2</b>		-1,75%
	MKS	MKSF	GBP	A	19%	65,5	<b>80</b>		22,14%
	MLP	MLP	EUR	P	16%	13,5	<b>15,5</b>		14,81%
	MMT	MMTF	EUR	A	10%	2	<b>1,6</b>		-20,00%
	MOB	FNTF	EUR	P	19%	19,5	<b>19</b>		-2,56%
	MOB	MOB	EUR	P	19%	19,5	<b>19</b>		-2,56%
	MOF	MOFF	USD	A	14%	10,5	10,5		0,00%
	MOS	MOSF	EUR	A	10%	6,1	<b>5,8</b>		-4,92%
	MPI	MPIF	EUR	A	10%	0,43	<b>0,32</b>		-25,58%
	MRK	MRK	EUR	A	10%	8,5	<b>8</b>		-5,88%
	MRK	MRKF	EUR	A	10%	8,5	<b>8</b>		-5,88%
	MRW	MRWF	GBP	A	10%	28	<b>30</b>		7,14%
	MSF	MSF	EUR	P	10%	10	10		0,00%
	MTA	MTAF	EUR	A	14%	5,65	<b>6,1</b>		7,96%
	MTX	MTXF	EUR	A	11%	4,65	<b>3,7</b>		-20,43%
	MUN	MUNF	EUR	A	11%	0,49	0,49		0,00%
	N10F	N10F	USD	A	12%	5,85	<b>7,95</b>		35,90%
	N4G	N4GF	EUR	A	14%	3,6	<b>3,4</b>		-5,56%
	N7MF	N7MF	USD	A	14%	6,5	<b>5,1</b>		-21,54%
	NAG	NAGF	EUR	A	12%	4,75	<b>4,8</b>		1,05%
	NBP	KNFG	EUR	A	14%	1,3	<b>1,65</b>		26,92%
	NDAF	NDAF	EUR	A	18%	3,2	<b>4,4</b>		37,50%
	NDB	NDB	EUR	A	10%	1,15	<b>1</b>		-13,04%
	NDB	NDBF	EUR	A	10%	1,15	<b>1</b>		-13,04%
	NEF	NEF	EUR	A	13%	2,6	<b>2,8</b>		7,69%
	NEF	NEFF	EUR	A	13%	2,6	<b>2,8</b>		7,69%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	NESN	NESF	CHF	A	10%	54	<b>47</b>		-12,96%
	NESN	NESN	CHF	A	10%	54	<b>47</b>		-12,96%
	NGF	NGFF	GBP	A	10%	79	<b>77</b>		-2,53%
	NKF	NKFF	EUR	A	12%	6,1	<b>6</b>		-1,64%
	NNIA	NNIA	USD	A	13%	27,6	<b>28</b>		1,45%
	NNIA	NNIF	USD	A	13%	27,6	<b>28</b>		1,45%
	NOBE	NOBE	CHF	A	11%	32	<b>30</b>		-6,25%
	NOBE	NOBF	CHF	A	11%	32	<b>30</b>		-6,25%
	NOBE	NOBG	CHF	A	11%	32	<b>30</b>		-6,25%
	NOVN	NOVF	CHF	A	10%	6,05	<b>5,6</b>		-7,44%
	NOVN	NOVN	CHF	A	10%	6,05	<b>5,6</b>		-7,44%
	NP6	NP6F	EUR	A	10%	13,4	<b>6,6</b>		-50,75%
	NPW	NPWF	GBP	A	11%	60,5	<b>66</b>		9,09%
	NVJ	NVJF	EUR	A	11%	17	<b>15,3</b>		-10,00%
	NXT	NXTF	GBP	A	14%	205	<b>195</b>		-4,88%
	OCE	OCEF	EUR	A	19%	1,4	<b>2,35</b>		67,86%
	OCI1	OCIF	EUR	A	11%	4,3	<b>3,6</b>		-16,28%
	ODD	ODDF	EUR	A	14%	1,05	<b>0,9</b>		-14,29%
	OEM	OEM	EUR	P	18%	19	<b>18</b>		-5,26%
	OEW	OEWF	EUR	A	11%	4,6	<b>4,5</b>		-2,17%
	OEW	VER	EUR	A	11%	4,6	<b>4,5</b>		-2,17%
	OJSF	OJSF	USD	A	13%	0,91	<b>0,98</b>		7,69%
	OKB	OKBF	EUR	A	10%	1,4	<b>1,25</b>		-10,71%
	OML	OMLF	GBP	A	12%	17,5	<b>17</b>		-2,86%
	OMV	OMV	EUR	A	11%	5,1	<b>5,15</b>		0,98%
	OMV	OMVF	EUR	A	11%	5,1	<b>5,15</b>		0,98%
	ORC	ORC	EUR	P	10%	10	<b>10</b>		0,00%
	OTE	OTEF	EUR	A	10%	2,5	<b>2,15</b>		-14,00%
	OUT	OUTF	EUR	A	12%	3,1	<b>2,3</b>		-25,81%
	P4I	P4IF	EUR	A	10%	0,25	<b>0,23</b>		-8,00%
	PAO5	PAO5	EUR	A	10%	0,53	<b>0,47</b>		-11,32%
	PAR	PARF	CHF	A	10%	13	<b>11</b>		-15,38%
	PER	PER	EUR	A	20%	8	<b>14,5</b>		81,25%
	PER	PERF	EUR	A	20%	8	<b>14,5</b>		81,25%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	PER	PERG	EUR	A	20%	8	<b>14,5</b>		81,25%
	PEU	PEU	EUR	A	11%	6,1	<b>5,3</b>		-13,11%
	PEU	PEUF	EUR	A	11%	6,1	<b>5,3</b>		-13,11%
	PFE	PFEF	USD	A	14%	3,3	3,3		0,00%
	PFG	PFGF	GBP	A	16%	119	<b>125</b>		5,04%
	PGF	PGFF	USD	A	14%	10,3	10,3		0,00%
	PHB	PHBF	CHF	A	11%	12,8	<b>11,1</b>		-13,28%
	PHB	PHBN	CHF	A	11%	12,8	<b>11,1</b>		-13,28%
	PIL	PILF	EUR	A	10%	0,09	<b>0,07</b>		-22,22%
	PJPF	PJPF	USD	A	12%	3,55	<b>4</b>		12,68%
	PLZ	PLZF	USD	A	14%	4,8	<b>6,85</b>		42,71%
	POP	POPF	EUR	A	11%	1,15	<b>1,1</b>		-4,35%
	POR3	POR3	EUR	A	14%	175	<b>160</b>		-8,57%
	POR3	PORF	EUR	A	14%	175	<b>160</b>		-8,57%
	POR3	PORG	EUR	A	14%	175	<b>160</b>		-8,57%
	POR3	PORH	EUR	A	14%	175	<b>160</b>		-8,57%
	PPHN	PPHF	CHF	P	13%	10,5	<b>12,5</b>		19,05%
	PPHN	PPHN	CHF	P	13%	10,5	<b>12,5</b>		19,05%
	PPX	PPX	EUR	A	14%	13	13		0,00%
	PPX	PPXF	EUR	A	14%	13	13		0,00%
	PRE	PRE	EUR	P	20%	20	20		0,00%
	PRF	PFDF	GBP	A	38%	30	<b>49,5</b>		65,00%
	PRU	PRUF	GBP	A	13%	74,5	<b>80</b>		7,38%
	PSN	PSNF	GBP	A	14%	126	<b>125</b>		-0,79%
	PSO	PSOF	GBP	A	11%	79	<b>70</b>		-11,39%
	PSP	PSPF	CHF	A	10%	6	<b>5,8</b>		-3,33%
	PST	PST	EUR	P	10%	14	<b>10</b>		-28,57%
	PTC	PTCF	EUR	A	10%	1,05	<b>0,8</b>		-23,81%
	PU4	PU4	EUR	A	10%	2,7	<b>2,25</b>		-16,67%
	PU4	PU4F	EUR	A	10%	2,7	<b>2,25</b>		-16,67%
	PU8	PU8F	EUR	A	16%	2,7	<b>4,65</b>		72,22%
	PUB	PUBF	GBP	A	15%	101	<b>105</b>		3,96%
	PUM	PUM	EUR	A	10%	33	33		0,00%
	PUM	PUMF	EUR	A	10%	33	33		0,00%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	QCE	QCE	EUR	A	20%	11	<b>12,5</b>		13,64%
	QCE	QCEF	EUR	A	20%	11	<b>12,5</b>		13,64%
	QIA	QIA	EUR	A	11%	1,75	<b>1,45</b>		-17,14%
	QIA	QIAF	EUR	A	11%	1,75	<b>1,45</b>		-17,14%
	RAW	RAWF	EUR	A	13%	11	<b>11,5</b>		4,55%
	RAW	RIBH	EUR	A	13%	11	<b>11,5</b>		4,55%
	RBF	RBFF	GBP	A	10%	280	<b>255</b>		-8,93%
	RBS	RBSF	GBP	A	15%	45,5	<b>58</b>		27,47%
	RCE	RCE	EUR	A	10%	16	<b>15</b>		-6,25%
	RE2	RE2F	EUR	A	10%	3,9	<b>3,8</b>		-2,56%
	REL	RELF	GBP	A	10%	61	61		0,00%
	REP	REP	EUR	A	12%	2,7	<b>2,55</b>		-5,56%
	REP	REPF	EUR	A	12%	2,7	<b>2,55</b>		-5,56%
	REX	REXF	GBP	A	17%	55	<b>76</b>		38,18%
	RHD	RHDG	EUR	A	14%	3,3	<b>2,55</b>		-22,73%
	RHI	RHI	EUR	P	10%	10	10		0,00%
	RHM	RHMF	EUR	A	16%	5,9	<b>7,9</b>		33,90%
	RIO	RIOF	GBP	A	15%	455	<b>680</b>		49,45%
	RK9	RK9F	EUR	A	10%	7,3	<b>6,6</b>		-9,59%
	RKK	RKKF	EUR	A	14%	3,9	<b>3,5</b>		-10,26%
	RNL	RNL	EUR	A	12%	11	<b>9,5</b>		-13,64%
	RNL	RNLF	EUR	A	12%	11	<b>9,5</b>		-13,64%
	ROG	ROG	CHF	A	10%	19,5	19,5		0,00%
	ROG	ROGF	CHF	A	10%	19,5	19,5		0,00%
	ROSB	RDBF	GBP	A	10%	200	<b>180</b>		-10,00%
	RRF	RRFF	GBP	A	10%	51,5	<b>45,5</b>		-11,65%
	RSA	RSAF	GBP	A	10%	15,5	<b>14</b>		-9,68%
	RSH	RSH	EUR	A	13%	5	<b>3,2</b>		-36,00%
	RSH	RSHF	EUR	A	13%	5	<b>3,2</b>		-36,00%
	RTL	RTL	USD	A	12%	6,05	<b>7,8</b>		28,93%
	RTO	RTOF	GBP	A	10%	17	<b>11</b>		-35,29%
	RTR	RTRF	GBP	A	10%	65,5	<b>60</b>		-8,40%
	RTSF	RTSF	USD	A	13%	2,6	<b>2,7</b>		3,85%
	RUKN	RUKF	CHF	A	13%	10,5	<b>11</b>		4,76%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	RUKN	RUKN	CHF	A	13%	10,5	<b>11</b>		4,76%
	RW3F	RW3F	EUR	A	11%	7,6	7,6		0,00%
	RWE	RWE	EUR	A	11%	9,5	<b>8,5</b>		-10,53%
	RWE	RWEF	EUR	A	11%	9,5	<b>8,5</b>		-10,53%
	RWW	RWWF	EUR	A	10%	1,9	<b>1,45</b>		-23,68%
	RY4G	RY4G	EUR	A	15%	0,55	<b>0,59</b>		7,27%
	SAB	SABF	GBP	A	11%	140	<b>130</b>		-7,14%
	SAP	SAP	EUR	A	10%	3,7	<b>3,1</b>		-16,22%
	SAP	SAPG	EUR	A	10%	3,7	<b>3,1</b>		-16,22%
	SAZ	SAZ	EUR	A	10%	4,25	<b>4,3</b>		1,18%
	SAZ	SAZF	EUR	A	10%	4,2	<b>4,3</b>		2,38%
	SBMO	IHCG	EUR	A	14%	2,75	<b>2,5</b>		-9,09%
	SBMO	SBMO	EUR	A	14%	2,75	<b>2,5</b>		-9,09%
	SBR	SBRF	GBP	A	13%	78	<b>51</b>		-34,62%
	SCFF	SCFF	USD	A	13%	2,55	<b>3,35</b>		31,37%
	SCH	SCH	EUR	P	10%	10	10		0,00%
	SCMN	SCMG	CHF	A	10%	42	<b>41</b>		-2,38%
	SCMN	SCMN	CHF	A	10%	42	<b>41</b>		-2,38%
	SCT	SCTF	GBP	A	10%	76	<b>76,5</b>		0,66%
	SDF	SDF	EUR	A	17%	22,5	<b>28</b>		24,44%
	SDF	SDXF	EUR	A	17%	15,5	<b>28</b>		80,65%
	SDR	SCOH	EUR	A	14%	2,3	<b>2</b>		-13,04%
	SDRF	SDRF	GBP	A	21%	197	<b>225</b>		14,21%
	SEJ	SEJF	EUR	A	10%	1,7	<b>1,05</b>		-38,24%
	SES	SESF	EUR	A	10%	1,7	<b>1,65</b>		-2,94%
	SGK	SGKF	GBP	A	10%	24	<b>21,5</b>		-10,42%
	SGM	SGM	EUR	A	10%	1,15	<b>0,8</b>		-30,43%
	SGM	SGMF	EUR	A	10%	1,15	<b>0,8</b>		-30,43%
	SGN	SGN	USD	A	13%	6,6	<b>6,3</b>		-4,55%
	SGN	SGNF	USD	A	13%	6,6	<b>6,3</b>		-4,55%
	SGR	SGRF	GBP	A	14%	62	<b>70</b>		12,90%
	SGSN	SGSF	CHF	A	10%	150	<b>135</b>		-10,00%
	SGSN	SGSN	CHF	A	10%	150	<b>135</b>		-10,00%
	SHP	SHPF	GBP	A	10%	115	<b>105</b>		-8,70%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	SIE	SIE	EUR	A	11%	9,5	<b>8,5</b>		-10,53%
	SIE	SIEF	EUR	A	11%	9,5	<b>8,5</b>		-10,53%
	SIK	SIKF	CHF	A	14%	235	235		0,00%
	SIN	SINF	CHF	A	11%	8,1	<b>6,5</b>		-19,75%
	SJ7	SJ7	EUR	A	10%	4,85	<b>3,7</b>		-23,71%
	SJ7	SJ7F	EUR	A	10%	4,85	<b>3,7</b>		-23,71%
	SKA	SKAF	EUR	A	10%	1,35	<b>1,2</b>		-11,11%
	SLF	SLFF	GBP	A	12%	27	<b>28</b>		3,70%
	SMA	STMF	CHF	A	10%	32,5	<b>28</b>		-13,85%
	SMIM	FSMM	CHF	A	8%	135	<b>105</b>	1050	-22,22%
	SMIM	OSMM	CHF	A	8%	135	<b>105</b>		-22,22%
	SMIN	SMIF	GBP	A	10%	110	<b>100</b>		-9,09%
	SMPA	SMPA	EUR	A	11%	2,1	<b>1,9</b>		-9,52%
	SMPA	SMPF	EUR	A	11%	2,1	<b>1,9</b>		-9,52%
	SND	SND	EUR	A	13%	10	<b>9,5</b>		-5,00%
	SND	SNDF	EUR	A	13%	10	<b>9,5</b>		-5,00%
	SND	SNDG	EUR	A	13%	10	<b>9,5</b>		-5,00%
	SNF	SNFF	EUR	A	10%	0,45	<b>0,42</b>		-6,67%
	SOA	SOAF	EUR	A	10%	3,2	<b>2,7</b>		-15,63%
	SOL	SOLF	EUR	A	10%	10,5	<b>8</b>		-23,81%
	SP7	SP7F	EUR	A	11%	0,04	<b>0,02</b>		-50,00%
	SPE	SPEF	EUR	A	13%	3,1	<b>3</b>		-3,23%
	SQU	SQU	EUR	A	14%	5,7	<b>6,4</b>		12,28%
	SQU	SQUG	EUR	A	14%	5,7	<b>6,4</b>		12,28%
	SSE	SSEF	GBP	A	10%	155	<b>145</b>		-6,45%
	SSY	SSY	EUR	P	35%	11,5	<b>35</b>		204,35%
	ST1	STR	EUR	P	14%	14	<b>13,5</b>		-3,57%
	STCH	STAF	GBP	A	10%	175	<b>165</b>		-5,71%
	SUN	SUN	CHF	A	14%	190	<b>155</b>		-18,42%
	SUN	SUNF	CHF	A	14%	190	<b>155</b>		-18,42%
	SVT	SVTF	GBP	A	10%	142	<b>140</b>		-1,41%
	SWM	SWMF	EUR	A	10%	1,5	<b>1,45</b>		-3,33%
	SWS	SWSF	EUR	A	10%	2,05	<b>1,7</b>		-17,07%
	SWV	SWV	EUR	A	19%	5	<b>5,3</b>		6,00%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	SWV	SWVG	EUR	A	19%	5	<b>5,3</b>		6,00%
	SYNN	SYNG	CHF	A	13%	27,5	<b>33,5</b>		21,82%
	SYNN	SYNN	CHF	A	13%	27,5	<b>33,5</b>		21,82%
	SYST	SYSF	CHF	A	10%	14	<b>13,5</b>		-3,57%
	SYST	SYST	CHF	A	10%	14	<b>13,5</b>		-3,57%
	SZG	SZG	EUR	A	13%	13,5	<b>12</b>		-11,11%
	SZG	SZGF	EUR	A	13%	13,5	<b>12</b>		-11,11%
	SZU	SZUF	EUR	A	12%	1,6	1,6		0,00%
	TA1	TA1F	EUR	A	10%	1,95	<b>1,85</b>		-5,13%
	TA1	TK1	EUR	A	10%	1,95	<b>1,85</b>		-5,13%
	TABA	TABF	EUR	A	10%	4,9	<b>5</b>		2,04%
	TAT	TATF	GBP	A	10%	58	<b>48</b>		-17,24%
	TDX	FTDX	EUR	A	12%	77	<b>95</b>	950	23,38%
	TDX	OTDX	EUR	A	12%	77	<b>95</b>		23,38%
	TEN	TENF	EUR	A	10%	1,75	<b>1,3</b>		-25,71%
	TEQ	TEQF	EUR	A	10%	1,65	<b>1,4</b>		-15,15%
	TFF	TFFF	USD	A	14%	5,2	5,2		0,00%
	THP	THPF	EUR	A	11%	6,3	<b>5,2</b>		-17,46%
	TIC	TICF	EUR	A	10%	3,4	<b>3,2</b>		-5,88%
	TLSN	TLSF	EUR	A	10%	0,66	<b>0,59</b>		-10,61%
	TLSN	TLSN	EUR	A	10%	0,66	<b>0,59</b>		-10,61%
	TLW	TLWF	GBP	A	12%	65	<b>68,5</b>		5,38%
	TMK	TMKF	USD	A	13%	3,3	<b>4,9</b>		48,48%
	TNE5	TEFF	EUR	A	10%	2,35	<b>2</b>		-14,89%
	TNE5	TNE5	EUR	A	10%	2,35	<b>2</b>		-14,89%
	TNHF	TNHF	EUR	A	10%	4,8	<b>5,95</b>		23,96%
	TNM	TNM	EUR	A	13%	1,15	<b>1</b>		-13,04%
	TNM	TNMF	EUR	A	13%	1,15	<b>1</b>		-13,04%
	TNT	TNT	EUR	A	10%	2,8	<b>2,5</b>		-10,71%
	TNT	TNTF	EUR	A	10%	2,8	<b>2,5</b>		-10,71%
	TOM	TOMF	GBP	A	17%	28	<b>29,5</b>		5,36%
	TPK	TPKF	GBP	A	14%	187	<b>160</b>		-14,44%
	TQI	TQI5	EUR	A	10%	0,22	<b>0,2</b>		-9,09%
	TQI	TQIF	EUR	A	10%	0,22	<b>0,2</b>		-9,09%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	TQIR	TQIR	EUR	P	10%	10	10		0,00%
	TRV	TRV	EUR	P	14%	10	<b>13,5</b>		35,00%
	TSCO	TSCF	GBP	A	10%	47,5	<b>43</b>		-9,47%
	TTEB	TTEB	EUR	A	12%	1,9	<b>1,55</b>		-18,42%
	TTEB	TTEF	EUR	A	12%	1,9	<b>1,55</b>		-18,42%
	TTFF	TTFF	USD	A	14%	12,5	<b>14</b>		12,00%
	TUI	TUI	EUR	A	14%	2,1	<b>1,95</b>		-7,14%
	TUI	TUIF	EUR	A	14%	2,1	<b>1,95</b>		-7,14%
	TWF	TWFF	GBP	A	17%	28,5	<b>34</b>		19,30%
	UBL	UBLF	EUR	A	10%	16	<b>15</b>		-6,25%
	UBM	UBMF	GBP	A	15%	96	<b>80</b>		-16,67%
	UBSN	UBSG	CHF	A	13%	5,5	<b>5,9</b>		7,27%
	UBSN	UBSN	CHF	A	13%	5,5	<b>5,9</b>		7,27%
	UEF	UEFF	EUR	A	10%	4,7	<b>4,1</b>		-12,77%
	UEI	UEIF	EUR	A	10%	0,27	0,27		0,00%
	UESF	UESF	USD	A	10%	12	<b>11</b>		-8,33%
	UFG	UFGF	EUR	A	10%	1,15	<b>0,95</b>		-17,39%
	UFG	UFGG	EUR	A	10%	1,15	<b>0,95</b>		-17,39%
	UHR	UHFF	CHF	A	13%	34,5	<b>37,5</b>		8,70%
	UHR	UHR	CHF	A	13%	36,6	<b>37,5</b>		2,46%
	UHRN	UHRF	CHF	A	10%	6,85	<b>5,6</b>		-18,25%
	UHRN	UHRN	CHF	A	10%	6,85	<b>5,6</b>		-18,25%
	ULV	ULVF	GBP	A	10%	170	<b>165</b>		-2,94%
	UNAX	OERF	CHF	P	16%	12,5	<b>15,5</b>		24,00%
	UNAX	UNAX	CHF	P	16%	12,5	<b>15,5</b>		24,00%
	UNC	UNCF	EUR	A	10%	3,9	<b>3,35</b>		-14,10%
	UNF	UNFF	EUR	A	10%	0,24	<b>0,18</b>		-25,00%
	UTDI	UTDI	EUR	P	12%	12	12		0,00%
	UUF	UUFF	GBP	A	10%	70	70		0,00%
	V1S	V1SF	EUR	A	12%	4,65	<b>4,3</b>		-7,53%
	VAC	VAC	EUR	A	12%	19,5	<b>16</b>		-17,95%
	VAC	VACF	EUR	A	12%	19,5	<b>16</b>		-17,95%
	VAC	VACG	EUR	A	12%	19,5	<b>16</b>		-17,95%
	VAS	VASF	EUR	A	28%	5,8	<b>4,7</b>		-18,97%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	VAS	VOE	EUR	A	28%	5,8	<b>4,7</b>		-18,97%
	VATN	VATF	CHF	A	10%	17,5	<b>18</b>		2,86%
	VHM	VHMF	EUR	A	18%	3,6	<b>3,8</b>		5,56%
	VLM	VLMF	EUR	A	12%	4,2	<b>3,7</b>		-11,90%
	VMH	VMH	EUR	P	19%	11	<b>18,5</b>		68,18%
	VMS	VMSF	EUR	A	10%	4,7	<b>4,8</b>		2,13%
	VO3F	VO3F	EUR	A	10%	9,5	9,5		0,00%
	VOD	VODF	GBP	A	10%	18,5	<b>17</b>		-8,11%
	VOW	VOW	EUR	A	14%	19	<b>21,5</b>		13,16%
	VOW	VOWF	EUR	A	14%	19	<b>21,5</b>		13,16%
	VR9	VR9F	GBP	A	18%	272	<b>300</b>		10,29%
	VSA	VSAF	EUR	A	13%	3,55	<b>3,05</b>		-14,08%
	VTB	VTBF	USD	A	13%	3,6	<b>1,1</b>		-69,44%
	VVD	VVD	EUR	A	10%	6,35	<b>5,45</b>		-14,17%
	VVD	VVDF	EUR	A	10%	6,35	<b>5,45</b>		-14,17%
	VVD	VVDG	EUR	A	10%	6,35	<b>5,45</b>		-14,17%
	WER	WERF	EUR	A	11%	7,8	<b>7,5</b>		-3,85%
	WIB	WIBF	EUR	A	14%	3,9	<b>4,4</b>		12,82%
	WIE	WIE	EUR	P	10%	10	10		0,00%
	WIN	WING	EUR	A	12%	6,5	<b>6,9</b>		6,15%
	WLY	WLYF	GBP	A	12%	78,5	<b>90</b>		14,65%
	WMH	WMHF	GBP	A	17%	81	<b>66,5</b>		-17,90%
	WMT	WMTF	USD	A	23%	10,6	10,6		0,00%
	WOS	WOS	EUR	A	10%	2,1	<b>1,9</b>		-9,52%
	WOS	WOSF	EUR	A	10%	2,1	<b>1,9</b>		-9,52%
	WPP	WPPF	GBP	A	10%	63	<b>60,5</b>		-3,97%
	WST	WST	EUR	P	10%	14	<b>10</b>		-28,57%
	WTB	WTBF	GBP	A	12%	173	<b>145</b>		-16,18%
	XCA	XCA	EUR	A	12%	2,55	<b>2,45</b>		-3,92%
	XCA	XCAG	EUR	A	12%	2,55	<b>2,45</b>		-3,92%
	XMT	XMT	CHF	A	8%	6,7	<b>6,1</b>		-8,96%
	XMT	XMTF	CHF	A	8%	6,7	<b>6,1</b>		-8,96%
	XNP	XNPF	EUR	A	10%	8,5	8,5		0,00%
	XOM	XOMF	USD	A	14%	11,9	11,9		0,00%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
	XSO	XSOF	EUR	A	10%	2,8	2,8		0,00%
	XTA	XTAF	GBP	A	13%	360	440		22,22%
	YEL	YELF	GBP	A	11%	45	36		-20,00%
	YIT	YITF	EUR	A	14%	2,05	1,95		-4,88%
	YT2	YT2F	EUR	A	11%	1,15	0,9		-21,74%
	ZDC	ZDCF	EUR	A	12%	4,6	4		-13,04%
	ZDO	ZDOF	EUR	A	10%	2,3	1,6		-30,43%
	ZURN	ZURF	CHF	A	11%	36,5	34		-6,85%
	ZURN	ZURN	CHF	A	11%	36,5	34		-6,85%
BUBO	FGBL	FGBL	EUR	A	2%	1,4	1,85	1850	32,14%
BUBO	FGBL	OGBL	EUR	A	2%	1,4	1,85		32,14%
BUBO	FGBM	FGBM	EUR	A	1%	0,8	1,15	1150	43,75%
BUBO	FGBM	OGBM	EUR	A	1%	0,8	1,15		43,75%
BUBO	FGBS	FGBS	EUR	A	1%	0,4	0,5	500	25,00%
BUBO	FGBS	OGBS	EUR	A	1%	0,4	0,5		25,00%
BUBO	FBGX	FBGX	EUR	A	3%	2,9	2,8	2800	-3,45%
DMIX	600	F600	EUR	A	9%	28,5	27,5	5500	-3,51%
DMIX	600	O600	EUR	A	9%	28,5	27,5		-3,51%
DMIX	DAX	FDAX	EUR	A	10%	588	648	16200	10,20%
DMIX	DAX	ODAX	EUR	A	10%	588	648		10,20%
DMIX	DAX	ODX1	EUR	A	10%	588	648		10,20%
DMIX	DAX	ODX2	EUR	A	10%	588	648		10,20%
DMIX	DAX	ODX4	EUR	A	10%	588	648		10,20%
DMIX	DAX	ODX5	EUR	A	10%	588	648		10,20%
DMIX	EUN2	EUN2	EUR	A	9%	4,4	3,45		-21,59%
DMIX	EUN2	EUNF	EUR	A	9%	4,4	3,45		-21,59%
DMIX	EUSX	FESX	EUR	A	10%	330	360	3600	9,09%
DMIX	EUSX	OES1	EUR	A	10%	330	360		9,09%
DMIX	EUSX	OES2	EUR	A	10%	330	360		9,09%
DMIX	EUSX	OES4	EUR	A	10%	330	360		9,09%
DMIX	EUSX	OES5	EUR	A	10%	330	360		9,09%
DMIX	EUSX	OESX	EUR	A	10%	330	360		9,09%
DMIX	EXS1	EXS1	EUR	A	10%	5,6	6,15		9,82%
DMIX	EXS1	EXSF	EUR	A	10%	5,6	6,15		9,82%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
DMIX	MDAX	F2MX	EUR	A	8%	780	<b>640</b>	3200	-17,95%
DMIX	MDAX	O2MX	EUR	A	8%	780	<b>640</b>		-17,95%
DMIX	SLI	FSLI	CHF	A	11%	100	<b>125</b>	1250	25,00%
DMIX	SLI	OSLI	CHF	A	11%	100	<b>125</b>		25,00%
DMIX	SMI	FSMI	CHF	A	8%	660	<b>615</b>	6150	-6,82%
DMIX	SMI	OSM1	CHF	A	8%	660	<b>615</b>		-6,82%
DMIX	SMI	OSM2	CHF	A	8%	660	<b>615</b>		-6,82%
DMIX	SMI	OSM4	CHF	A	8%	660	<b>615</b>		-6,82%
DMIX	SMI	OSM5	CHF	A	8%	660	<b>615</b>		-6,82%
DMIX	SMI	OSMI	CHF	A	8%	660	<b>615</b>		-6,82%
DMIX	STXX	FSTX	EUR	A	8%	285	<b>260</b>	2600	-8,77%
DMIX	STXX	OSTX	EUR	A	8%	285	<b>260</b>		-8,77%
FCDS	F5E0	F5E0	EUR	A		0,29	0,29	290	0,00%
FCDS	F5H0	F5H0	EUR	A		0,55	0,55	550	0,00%
LIBO	FEU3	FEU3	EUR	A	0%	0,32	0,32	800	0,00%
LIBO	OEU3	OEU3	EUR	A		0,24	0,24		0,00%
STXA	DCX	DCX	EUR	A	11%	7,45	<b>5,7</b>		-23,49%
STXA	DCX	DCXF	EUR	A	11%	7,45	<b>5,7</b>		-23,49%
STXA	ESA	FESA	EUR	A	10%	41	<b>30</b>	1500	-26,83%
STXA	ESA	OESA	EUR	A	10%	41	<b>30</b>		-26,83%
STXA	FIA5	FIA5	EUR	A	14%	2,1	<b>2</b>		-4,76%
STXA	FIA5	FIAF	EUR	A	14%	2,1	<b>2</b>		-4,76%
STXA	STA	FSTA	EUR	A	10%	31	<b>30</b>	1500	-3,23%
STXA	STA	OSTA	EUR	A	10%	31	<b>30</b>		-3,23%
STXB	BNP	BNP	EUR	A	12%	7,05	<b>8</b>		13,48%
STXB	BNP	BNPG	EUR	A	12%	7,05	<b>8</b>		13,48%
STXB	BOY	BBVD	EUR	A	10%	1,7	<b>1,4</b>		-17,65%
STXB	BOY	BBVF	EUR	A	10%	1,7	<b>1,4</b>		-17,65%
STXB	BSD2	BSD2	EUR	A	11%	1,45	<b>1,3</b>		-10,34%
STXB	BSD2	SANF	EUR	A	11%	1,45	<b>1,3</b>		-10,34%
STXB	CRI5	CR5F	EUR	A	12%	0,56	<b>0,59</b>		5,36%
STXB	CRI5	CRI5	EUR	A	12%	0,56	<b>0,59</b>		5,36%
STXB	CSGN	CSGF	CHF	A	12%	7,1	<b>7,15</b>		0,70%
STXB	CSGN	CSGG	CHF	A	12%	7,1	<b>7,15</b>		0,70%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
STXB	CSGN	CSGN	CHF	A	12%	7,1	<b>7,15</b>		0,70%
STXB	DBK	DBK	EUR	A	10%	8,5	<b>7,85</b>		-7,65%
STXB	DBK	DBKF	EUR	A	10%	8,5	<b>7,85</b>		-7,65%
STXB	ESB	FESB	EUR	A	10%	31	<b>33</b>	1650	6,45%
STXB	ESB	OESB	EUR	A	10%	31	<b>33</b>		6,45%
STXB	FO4	FO4	EUR	A	12%	2	<b>1,7</b>		-15,00%
STXB	FO4	FO4F	EUR	A	12%	2	<b>1,7</b>		-15,00%
STXB	FO4	FO4G	EUR	A	12%	2	<b>1,7</b>		-15,00%
STXB	SGE	SGE	EUR	A	12%	10,5	<b>8,5</b>		-19,05%
STXB	SGE	SGEF	EUR	A	12%	10,5	<b>8,5</b>		-19,05%
STXB	SGE	SGEG	EUR	A	12%	10,5	<b>8,5</b>		-19,05%
STXB	STB	FSTB	EUR	A	10%	33	<b>37</b>	1850	12,12%
STXB	STB	OSTB	EUR	A	10%	33	<b>37</b>		12,12%
STXC	AIR	AIR	EUR	A	11%	9,5	<b>10</b>		5,26%
STXC	AIR	AIRF	EUR	A	11%	9,5	<b>10</b>		5,26%
STXC	AIR	AIRG	EUR	A	11%	9,5	<b>10</b>		5,26%
STXC	BAS	BAS	EUR	A	10%	9,5	<b>8,5</b>		-10,53%
STXC	BAS	BASF	EUR	A	10%	9,5	<b>8,5</b>		-10,53%
STXC	BAY	BAY	EUR	A	10%	5,65	<b>5,5</b>		-2,65%
STXC	BAY	BAYF	EUR	A	10%	5,65	<b>5,5</b>		-2,65%
STXC	BAYE	BAYE	EUR	P	10%	10	10		0,00%
STXC	ESC	FESC	EUR	A	10%	45	<b>55</b>	2750	22,22%
STXC	ESC	OESC	EUR	A	10%	45	<b>55</b>		22,22%
STXC	STC	FSTC	EUR	A	10%	37	<b>43</b>	2150	16,22%
STXC	STC	OSTC	EUR	A	10%	37	<b>43</b>		16,22%
STXE	ENT	ENT5	EUR	A	10%	2,4	<b>2,2</b>		-8,33%
STXE	ENT	ENTF	EUR	A	10%	2,4	<b>2,2</b>		-8,33%
STXE	ESE	FESE	EUR	A	10%	34	<b>40</b>	2000	17,65%
STXE	ESE	OESE	EUR	A	10%	34	<b>40</b>		17,65%
STXE	ROY	R6CF	EUR	A	10%	2,9	<b>2,45</b>		-15,52%
STXE	ROY	ROY	EUR	A	10%	2,9	<b>2,45</b>		-15,52%
STXE	STE	FSTE	EUR	A	9%	34	34	1700	0,00%
STXE	STE	OSTE	EUR	A	9%	34	34		0,00%
STXF	BAER	BAER	CHF	A	12%	9,6	<b>8,9</b>		-7,29%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
STXF	DB1	DB1	EUR	A	17%	11,5	<b>19,5</b>		69,57%
STXF	DB1	DB1G	EUR	A	17%	11,5	<b>19,5</b>		69,57%
STXF	ESF	FESF	EUR	A	11%	35	<b>42</b>	2100	20,00%
STXF	ESF	OESF	EUR	A	11%	35	<b>42</b>		20,00%
STXF	STF	FSTF	EUR	A	9%	32	<b>33</b>	1650	3,13%
STXF	STF	OSTF	EUR	A	9%	32	<b>33</b>		3,13%
STXG	ABBN	ABBF	CHF	A	14%	4,55	<b>3,7</b>		-18,68%
STXG	ABBN	ABBN	CHF	A	14%	4,55	<b>3,7</b>		-18,68%
STXG	ADEN	ADEF	CHF	A	11%	6,95	<b>5,8</b>		-16,55%
STXG	ADEN	ADEN	CHF	A	11%	6,95	<b>5,8</b>		-16,55%
STXG	ESG	FESG	EUR	A	10%	42	<b>44</b>	2200	4,76%
STXG	ESG	OESG	EUR	A	10%	42	<b>44</b>		4,76%
STXG	STG	FSTG	EUR	A	9%	27	<b>26</b>	1300	-3,70%
STXG	STG	OSTG	EUR	A	9%	27	<b>26</b>		-3,70%
STXG	TKA	TKA	EUR	A	11%	4,35	<b>3,4</b>		-21,84%
STXG	TKA	TKAG	EUR	A	11%	4,35	<b>3,4</b>		-21,84%
STXG	VED	VED	EUR	A	12%	1,5	<b>1,95</b>		30,00%
STXG	VED	VEDF	EUR	A	12%	1,5	<b>1,95</b>		30,00%
STXH	ESH	FESH	EUR	A	9%	38	<b>39</b>	1950	2,63%
STXH	ESH	OESH	EUR	A	9%	38	<b>39</b>		2,63%
STXH	SNW	SNW	EUR	A	10%	6,15	<b>5,65</b>		-8,13%
STXH	SNW	SNWF	EUR	A	10%	6,15	<b>5,65</b>		-8,13%
STXH	STH	FSTH	EUR	A	8%	30	<b>28</b>	1400	-6,67%
STXH	STH	OSTH	EUR	A	8%	30	<b>28</b>		-6,67%
STXI	AEN	AEN	EUR	A	12%	1,35	<b>1,25</b>		-7,41%
STXI	AEN	AENF	EUR	A	12%	1,35	<b>1,25</b>		-7,41%
STXI	ALV	ALV	EUR	A	14%	14,5	<b>16,5</b>		13,79%
STXI	ALV	ALVF	EUR	A	14%	14,5	<b>16,5</b>		13,79%
STXI	ALV	ALVX	EUR	A	14%	14,5	<b>16,5</b>		13,79%
STXI	ASG	ASG5	EUR	A	10%	3,2	<b>2,9</b>		-9,38%
STXI	ASG	ASGF	EUR	A	10%	3,2	<b>2,9</b>		-9,38%
STXI	AXA	AXA	EUR	A	13%	2,9	<b>3,15</b>		8,62%
STXI	AXA	AXAF	EUR	A	13%	2,9	<b>3,15</b>		8,62%
STXI	ESI	FESI	EUR	A	12%	23	<b>28</b>	1400	21,74%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
STXI	ESI	OESI	EUR	A	12%	23	<b>28</b>		21,74%
STXI	INN	INN	EUR	A	13%	2,95	<b>2,85</b>		-3,39%
STXI	INN	INNF	EUR	A	13%	2,95	<b>2,85</b>		-3,39%
STXI	MUV2	MU2F	EUR	A	10%	12,5	<b>11,5</b>		-8,00%
STXI	MUV2	MUV2	EUR	A	10%	12,5	<b>11,5</b>		-8,00%
STXI	SLHN	SLHF	CHF	A	10%	32,5	<b>26</b>		-20,00%
STXI	SLHN	SLHN	CHF	A	10%	32,5	<b>26</b>		-20,00%
STXI	STI	FSTI	EUR	A	11%	20	<b>24</b>	1200	20,00%
STXI	STI	OSTI	EUR	A	11%	20	<b>24</b>		20,00%
STXL	ACR	ACR	EUR	A	12%	6,45	<b>6,25</b>		-3,10%
STXL	ACR	ACRF	EUR	A	12%	6,45	<b>6,25</b>		-3,10%
STXL	ESV	FESV	EUR	A	10%	13	<b>13,2</b>	660	1,54%
STXL	ESV	OESV	EUR	A	10%	13	<b>13,2</b>		1,54%
STXL	STV	FSTV	EUR	A	9%	14,7	<b>14</b>	700	-4,76%
STXL	STV	OSTV	EUR	A	9%	14,7	<b>14</b>		-4,76%
STXM	ESM	FESM	EUR	A	8%	17	<b>14,9</b>	745	-12,35%
STXM	ESM	OESM	EUR	A	8%	17	<b>14,9</b>		-12,35%
STXM	STM	FSTM	EUR	A	8%	18	<b>14,9</b>	745	-17,22%
STXM	STM	OSTM	EUR	A	8%	18	<b>14,9</b>		-17,22%
STXM	VVU	VVU	EUR	A	11%	3,3	<b>2,95</b>		-10,61%
STXM	VVU	VVUF	EUR	A	11%	3,3	<b>2,95</b>		-10,61%
STXN	BYG	BYG	EUR	A	10%	6,4	<b>5,1</b>		-20,31%
STXN	BYG	BYGF	EUR	A	10%	6,4	<b>5,1</b>		-20,31%
STXN	CIL	CIL	EUR	A	10%	11	<b>11,5</b>		4,55%
STXN	CIL	CILF	EUR	A	10%	11	<b>11,5</b>		4,55%
STXN	ESN	FESN	EUR	A	10%	35	<b>38</b>	1900	8,57%
STXN	ESN	OESN	EUR	A	10%	35	<b>38</b>		8,57%
STXN	GOB	GOB	EUR	A	11%	7,25	<b>6,1</b>		-15,86%
STXN	GOB	GOBF	EUR	A	11%	7,25	<b>6,1</b>		-15,86%
STXN	STN	FSTN	EUR	A	10%	31	<b>35</b>	1750	12,90%
STXN	STN	OSTN	EUR	A	10%	31	<b>35</b>		12,90%
STXO	ESO	FESO	EUR	A	8%	25	<b>24</b>	1200	-4,00%
STXO	ESO	OESO	EUR	A	8%	25	<b>24</b>		-4,00%
STXO	NUT	NUT	EUR	A	10%	5,5	<b>5,5</b>		0,00%

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Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
STXO	NUT	NUTF	EUR	A	10%	5,5	5,5		0,00%
STXO	STO	FSTO	EUR	A	8%	25	22	1100	-12,00%
STXO	STO	OSTO	EUR	A	8%	25	22		-12,00%
STXO	UNI	UNI	EUR	A	10%	2,35	2,2		-6,38%
STXO	UNI	UNIH	EUR	A	10%	2,35	2,2		-6,38%
STXP	CFR	CFR	CHF	A	12%	7,8	7,4		-5,13%
STXP	CFR	CFRG	CHF	A	12%	7,8	7,4		-5,13%
STXP	CFR	CFRH	CHF	A	12%	7,8	7,4		-5,13%
STXP	ESZ	FESZ	EUR	A	9%	28	28	1400	0,00%
STXP	ESZ	OESZ	EUR	A	9%	28	28		0,00%
STXP	MOH	MOH	EUR	A	11%	8,5	7,75		-8,82%
STXP	MOH	MOHF	EUR	A	11%	8,5	7,75		-8,82%
STXP	PH11	PH1F	EUR	A	11%	3,15	2,7		-14,29%
STXP	PH11	PH11	EUR	A	11%	3,15	2,7		-14,29%
STXP	STZ	FSTZ	EUR	A	8%	31	27	1350	-12,90%
STXP	STZ	OSTZ	EUR	A	8%	31	27		-12,90%
STXR	CAR	CAR	EUR	A	10%	4,85	4,9		1,03%
STXR	CAR	CARF	EUR	A	10%	4,85	4,9		1,03%
STXR	ESR	FESR	EUR	A	9%	28	29	1450	3,57%
STXR	ESR	OESR	EUR	A	9%	28	29		3,57%
STXR	STR	FSTR	EUR	A	10%	26	27	1350	3,85%
STXR	STR	OSTR	EUR	A	10%	26	27		3,85%
STXS	ENUR	ENUF	EUR	A	10%	1,2	0,9		-25,00%
STXS	ENUR	ENUR	EUR	A	10%	1,2	0,9		-25,00%
STXS	ESS	FESS	EUR	A	14%	36	50	2500	38,89%
STXS	ESS	OESS	EUR	A	14%	36	50		38,89%
STXS	RPL	RPL	EUR	A	10%	1,5	1,2		-20,00%
STXS	RPL	RPLF	EUR	A	10%	1,5	1,2		-20,00%
STXS	STS	FSTS	EUR	A	13%	59	75	3750	27,12%
STXS	STS	OSTS	EUR	A	13%	59	75		27,12%
STXT	DTE	DTE	EUR	A	10%	1,4	1,35		-3,57%
STXT	DTE	DTEF	EUR	A	10%	1,4	1,35		-3,57%
STXT	EST	FEST	EUR	A	8%	42	38	1900	-9,52%
STXT	EST	OEST	EUR	A	8%	42	38		-9,52%

## Eurex Margin Parameters effective February 18, 2008

Margin Group	Margin Class	Product ID	Currency	Percent /Absolut	MarginPercent New	Old Margin Parameter	New Margin Parameter	New Initial Margin *	Difference
STXT	FTE	FTE	EUR	A	12%	2,95	<b>2,65</b>		-10,17%
STXT	FTE	FTEF	EUR	A	12%	2,95	<b>2,65</b>		-10,17%
STXT	STT	FSTT	EUR	A	8%	29	<b>25</b>	1250	-13,79%
STXT	STT	OSTT	EUR	A	8%	29	<b>25</b>		-13,79%
STXU	ESU	FESU	EUR	A	11%	47	<b>58</b>	2900	23,40%
STXU	ESU	OESU	EUR	A	11%	47	<b>58</b>		23,40%
STXU	GZF	GZF	EUR	A	11%	4	<b>3,8</b>		-5,00%
STXU	GZF	GZFF	EUR	A	11%	4	<b>3,8</b>		-5,00%
STXU	LYO	LYO	EUR	A	11%	4,6	<b>4,5</b>		-2,17%
STXU	LYO	LYOF	EUR	A	11%	4,6	<b>4,5</b>		-2,17%
STXU	STU	FSTU	EUR	A	10%	41	<b>46</b>	2300	12,20%
STXU	STU	OSTU	EUR	A	10%	41	<b>46</b>		12,20%
STXY	ESY	FESY	EUR	A	12%	40	40	2000	0,00%
STXY	ESY	OESY	EUR	A	12%	40	40		0,00%
STXY	NOA3	NO3F	EUR	A	14%	3,35	<b>3,3</b>		-1,49%
STXY	NOA3	NOA3	EUR	A	14%	3,35	<b>3,3</b>		-1,49%
STXY	STY	FSTY	EUR	A	11%	32	<b>29</b>	1450	-9,38%
STXY	STY	OSTY	EUR	A	11%	32	<b>29</b>		-9,38%
SWIS	CONF	CONF	CHF	A	2%	1,6	<b>1,75</b>	1750	9,37%
VOLA	VDX	FVDX	EUR	A	33%	4,35	<b>10,95</b>	10950	151,72%
VOLA	VSM	FVSM	CHF	A	27%	3,75	<b>8,4</b>	8400	124,00%
VOLA	VSX	FVSX	EUR	A	35%	11	<b>12,2</b>	12200	10,91%