

clear to trade

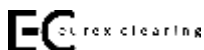


eurex clearing rundschreiben 066/10

Datum: Frankfurt, 16. September 2010
Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
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 **Aktion erforderlich**

<u>Eurex Spread Margin-Parameter: Anpassung zum 21. September 2010</u>	
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Zielgruppe: <ul style="list-style-type: none">➤ Middle + Backoffice➤ Revision/Security Coordination	Anhänge: <ol style="list-style-type: none">1. Eurex Spread Margin Parameter für Single Stock Futures zum 21. September 20102. Eurex Spread Margin Parameter für alle anderen Produkte zum 21. September 2010
<p>Anbei erhalten Sie die Aufstellung der ab dem Batch-Lauf vom 21. September 2010 gültigen Parameter.</p> <p>Bitte beachten Sie, dass die neuen Margin-Parameter an diesem Tag bereits in der untertägigen Datei</p> <p style="text-align: center;">„PARMINTRYMMDD00.dat“</p> <p>enthalten sind.</p> <p>Die Anhänge enthalten die Spread Margin-Parameter aller an Eurex handelbaren Futures-Produkte.</p>	



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HRB Nr. 44828
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**Eurex Spread Margin Parameters for Single Stock Futures
effective September 21, 2010**

Margin Class	Product ID	Product Name	SpreadFlag	Currency	Current Spread Margin	NewSpreadMargin	Multiplier
600	F600	FUT ON STOXX EUROPE 600	S, B	EUR	35	172	200
600	FXXP	FUTURE ON STXE 600 (50 EUR)	S, B	EUR	35	35	50
2LA	F2LA	FUT ON STOXX EUROPE LARGE 200	S, B	EUR	35	113	200
2LA	FLCP	FUTURE ON STXE LARGE 200 (50 E	S, B	EUR	35	35	50
2MI	F2MI	FUT ON STOXX EUROPE MID 200	S, B	EUR	35	139	200
2MI	FMCP	FUTURE ON STXE MID 200 (50 EUR	S, B	EUR	35	35	50
2SM	F2SM	FUT ON STOXX EUROPE SMALL 200	S, B	EUR	20	143	200
2SM	FSCP	FUTURE ON STXE SMALL 200 (50 E	S, B	EUR	20	20	50
BTP	FBTP	EURO BTP FUTURES	B	EUR	325	658	1000
BTP	FBTP	EURO BTP FUTURES	S	EUR	325	658	1000
CAG	FCAG	FUT ON DJ-UBS AGRICULTURE	S, B	USD	93	90	250
CCO	FCCO	FUT ON DJ-UBS COMMODITY INDEX	S, B	USD	343	292	250
CEN	FCEN	FUTURES ON DJ-UBS ENERGY INDEX	S, B	USD	435	374	250
CGR	FCGR	FUT ON DJ-UBS GRAINS	S, B	USD	175	175	250
CIN	FCIN	FUT ON DJ-UBS IND.METAL INDEX	S, B	USD	543	462	250
CLI	FCLI	FUT ON DJ-UBS LIVESTOCK	S, B	USD	130	130	250
CONF	CONF	FUT 8-13 Y. SWISS GOV.BONDS 6%	B	CHF	448	506	1000
CONF	CONF	FUT 8-13 Y. SWISS GOV.BONDS 6%	S	CHF	669	506	1000
CPE	FCPE	FUT ON DJ-UBS PETROLEUM	S, B	USD	1050	525	250
CPR	FCPR	FUT ON DJ-UBS PREC.METALS	S, B	USD	750	750	250
CSO	FCSO	FUT ON DJ-UBS SOFTS	S, B	USD	200	100	250
CXE	FCXE	FUT ON DJ-UBS EX-ENERGY	S, B	USD	350	350	250
D3D	FD3D	FUT ON ESTX SEL. DIV30 IDX DIV	S, B	EUR	230	584	100
DAX	FDAX	FUT ON DAX INDEX	S, B	EUR	100	99	25
DDAX	FDIV	FUT ON DIVDAX	S, B	EUR	103	92	200
DVD	FDVD	FUT ON DIVDAX INDEX DIV	S, B	EUR	500	255	1000
DXD	FDXD	FUT ON DAX KURSIND DIV	S, B	EUR	80	280	100
EDV	FEDV	FUT ON EURO STOXX SEL.DIV 30	S, B	EUR	58	95	10
EPP	FEPP	FUTURES ON EUREX EPP INDEX	S, B	EUR	550	625	250
ESA	FESA	FUT ON EURO STOXX AUTOM.&PARTS	S, B	EUR	35	35	50
ESB	FESB	FUT ON EURO STOXX BANKS	S, B	EUR	45	44	50
ESC	FESC	FUT ON EURO STOXX CHEMICALS	S, B	EUR	76	85	50
ESE	FESE	FUT ON EURO STOXX OIL & GAS	S, B	EUR	64	69	50
ESF	FESF	FUT ON EURO STOXX FIN.SERVICES	S, B	EUR	64	62	50
ESG	FESG	FUT ON EURO STOXX IND.GOODS&SE	S, B	EUR	52	84	50
ESH	FESH	FUT ON EURO STOXX HEALTHCARE	S, B	EUR	50	70	50
ESI	FESI	FUT ON EURO STOXX INSURANCE	S, B	EUR	26	26	50
ESM	FESM	FUT ON EURO STOXX MEDIA	S, B	EUR	47	45	50
ESN	FESN	FUT ON EURO STOXX CONSTR.&MAT.	S, B	EUR	54	53	50
ESO	FESO	FUT ON EURO STOXX FOOD&BEVER.	S, B	EUR	62	66	50
ESR	FESR	FUT ON EURO STOXX RETAIL	S, B	EUR	63	61	50
ESS	FESS	FUT ON EURO STOXX BASIC RES.	S, B	EUR	51	59	50
EST	FEST	FUT ON EURO STOXX TELECOMM.	S, B	EUR	70	69	50
ESU	FESU	FUT ON EURO STOXX UTILITIES	S, B	EUR	63	100	50
ESV	FESV	FUT ON EURO STOXX TRAVEL&LEI	S, B	EUR	32	31	50
ESY	FESY	FUT ON EURO STOXX TECHNOLOGY	S, B	EUR	65	64	50
ESZ	FESZ	FUT ON EURO STOXX PERS& HOUSE	S, B	EUR	59	108	50
EUSX	FESX	FUT ON EURO STOXX 50	S, B	EUR	45	44	10
EXD	FEXD	FUT ON EURO STOXX 50 INDEX DIV	S, B	EUR	180	607	100
FEU3	FEU3	THREE-MONTH-EURIBOR FUT. (ACI)	S, B	EUR	173	171	2500
FGBL	FGBL	FUT 8 1/2-10 1/2 Y.GOV.BOND 6%	B	EUR	95	121	1000
FGBL	FGBL	FUT 8 1/2-10 1/2 Y.GOV.BOND 6%	S	EUR	444	121	1000
FGBM	FGBM	FUT 4 1/2-5 1/2Y.GOV.BONDS 6%	B	EUR	126	140	1000
FGBM	FGBM	FUT 4 1/2-5 1/2Y.GOV.BONDS 6%	S	EUR	155	140	1000
FGBS	FGBS	FUT 1 3/4-2 1/4 Y.GOV.BONDS 6%	B	EUR	113	82	1000
FGBS	FGBS	FUT 1 3/4-2 1/4 Y.GOV.BONDS 6%	S	EUR	145	137	1000
FGBX	FGBX	FUT ON 24-35 Y.GOV.BOND 4%	B	EUR	266	266	1000
FGBX	FGBX	FUT ON 24-35 Y.GOV.BOND 4%	S	EUR	819	536	1000
FOX	FFOX	FUT ON OMX HELSINKI 25 INDEX	S, B	EUR	112	109	10
FSC1	FSC1	-I- ITRAXX CROSSOVER SGL 1	S	EUR	100	100	20
FSC2	FSC2	-I- ITRAXX CROSSOVER SGL 2	S	EUR	100	100	20
FSC3	FSC3	-I- ITRAXX CROSSOVER SGL 3	S	EUR	100	100	20
FSE1	FSE1	-I- ITRAXX EUROPE SGL1	S	EUR	100	100	8
FSE2	FSE2	-I- ITRAXX EUROPE SGL2	S	EUR	100	100	8
FSE3	FSE3	-I- ITRAXX EUROPE SGL3	S	EUR	100	100	8
FSH1	FSH1	-I- ITRAXX HI VOL SGL 1	S	EUR	100	100	33
FSH2	FSH2	-I- ITRAXX HI VOL SGL 2	S	EUR	100	100	33
FSH3	FSH3	-I- ITRAXX HI VOL SGL 3	S	EUR	100	100	33
FSH4	FSH4	-I- ITRAXX HI VOL SGL 4	S	EUR	100	100	33
FSH5	FSH5	-I- ITRAXX HI VOL SGL 5	S	EUR	100	100	33
FSH6	FSH6	-I- ITRAXX HI VOL SGL 6	S	EUR	100	100	33
GFX	FGFX	FUTURE ON GOLD	S, B	USD	288	211	100
GII	FGSI	FUT ON DJ INS TTNS 30	S, B	USD	780	780	100
GSB	FGSB	FUT ON DJ BNKS TTNS 30	S, B	USD	282	282	100
GSE	FGSE	FUT ON DJ OILGAS TTNS30	S, B	USD	1968	1968	100
GST	FGST	FUT ON DJ TELE TTNS 30	S, B	USD	713	713	100
GSU	FGSU	FUT ON DJ UTIL TTNS 30	S, B	USD	515	515	100
GTD	FT50	FUT ON DJGT 50 USD	S, B	USD	591	591	100

**Eurex Spread Margin Parameters for Single Stock Futures
effective September 21, 2010**

Margin Class	Product ID	Product Name	SpreadFlag	Currency	Current Spread Margin	NewSpreadMargin	Multiplier
GTI	FGTI	FUT ON DJ GLOBAL TITANS 50 IND	S, B	EUR	108	70	100
HICP	HICP	EURO-INFLATION FUTURE	S	EUR	250	2133	10000
HOG	FHOG	FUTURES ON EUREX HOG INDEX	S, B	EUR	1600	1760	8000
LCXE	FLCE	FUTURE ON ESTX LARGE	S, B	EUR	35	90	50
MCXE	FMCE	FUTURE ON ESTX MID	S, B	EUR	30	70	50
MDAX	F2MX	FUT ON MDAX	S, B	EUR	66	46	5
MJP	FMJP	FUTURES ON MSCI JAPAN	S, B	USD	450	450	10
MXRU	FMXR	FUT ON MSCI RUSSIA	S, B	USD	445	375	25
PIG	FPIG	FUTURES ON EUREX PIGLET INDEX	S, B	EUR	640	730	100
SCXE	FSCE	FUTURE ON ESTX SMALL	S, B	EUR	20	39	50
SEL	FESL	FUT ON EURO STOXX REAL EST.	S, B	EUR	109	93	50
SFX	FSFX	FUTURE ON SILVER	S, B	USD	335	247	5000
SLI	FSLI	FUT ON SLI	S, B	CHF	37	34	10
SMD	FSMD	FUT ON SMI INDEX DIVIDEND	S, B	CHF	250	532	100
SMI	FSMI	FUT ON SWISS MARKET INDEX	S, B	CHF	218	122	10
SMIM	FSMM	FUT ON SMIM	S, B	CHF	53	48	10
STA	FSTA	FUT ON STOXX E 600 AUTO&P	S, B	EUR	86	82	50
STB	FSTB	FUT ON STOXX E 600 BANKS	S, B	EUR	79	77	50
STC	FSTC	FUT ON STOXX E 600 CHEMIC.	S, B	EUR	83	85	50
STE	FSTE	FUT ON STOXX E 600 OIL & GAS	S, B	EUR	58	56	50
STF	FSTF	FUT ON STOXX E 600 FIN SERV	S, B	EUR	69	66	50
STG	FSTG	FUT ON STOXX E 600 INDUS GO&S	S, B	EUR	36	53	50
STH	FSTH	FUT ON STOXX E 600 HEALTHCARE	S, B	EUR	43	47	50
STI	FSTI	FUT ON STOXX E 600 INSURANCE	S, B	EUR	29	29	50
STL	FSTL	FUT ON STOXX E 600 REAL EST.	S, B	EUR	71	58	50
STM	FSTM	FUT ON STOXX E 600 MEDIA	S, B	EUR	27	30	50
STN	FSTN	FUT ON STOXX E 600 CONST&MAT	S, B	EUR	66	63	50
STO	FSTO	FUT ON STOXX E 600 FOOD&BEVE.	S, B	EUR	27	110	50
STR	FSTR	FUT ON STOXX E 600 RETAIL	S, B	EUR	50	50	50
STS	FSTS	FUT ON STOXX E 600 BASIC RES.	S, B	EUR	69	66	50
STT	FSTT	FUT ON STOXX E 600 TELECOMM.	S, B	EUR	48	47	50
STU	FSTU	FUT ON STOXX E 600 UTILITIES	S, B	EUR	43	71	50
STV	FSTV	FUT ON STOXX E 600 TRAV. & L.	S, B	EUR	29	28	50
STXX	FSTX	FUT ON STOXX EUROPE 50	S, B	EUR	302	209	10
STY	FSTY	FUT ON STOXX E 600 TECHNOLOGY	S, B	EUR	64	62	50
STZ	FSTZ	FUT ON STOXX E 600 PER&HOUSE	S, B	EUR	78	145	50
SXXE	FXXE	FUTURE ON EURO STOXX	S, B	EUR	35	78	50
TDX	FTDX	FUT ON TECDAX	S, B	EUR	20	18	10
UKA	PUKA	IPD UK ANNUAL ALL PROPERTY	S, B	GBP	1059	972	500
VSX1	FVS	FUT ON MINI VSTOXX	S, B	EUR	190	284	100

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
effective September 21, 2010**

MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
A1EN	A1EN	5	1
A1IR	A1IR	47	1
A1LV	A1LV	127	1
A1OM	A1OM	50	1
A1SG	A1SG	18	1
A1XA	A1XA	17	1
AAL	AALG	4.455	29.221
AAP	AAPF	40	571
ABBN	ABBF	50	51
ABE	ABEI	60	31
ABF	ABFF	10.205	19.241
ABT	ABTF	55	51
ABV	A4VF	335	131
ACB	ACBF	5	11
ACE	ACEF	40	11
ACE	ACEP	40	11
ACR	ACRH	170	101
ACR	ACRG	170	101
ADB	ADBF	10	61
ADEN	ADEF	100	71
ADM	ADMF	20	31
ADP	ADPF	45	41
ADS	ADSG	60	51
AEN	AENF	5	1
AFR	AFRF	5	21
AGB	AGBF	210	201
AHC	AHCF	25	61
AHO	AHOG	20	21
AIB	ALBF	5	1
AIG	AIGF	5	71
AIR	AIRI	220	211
AIX	AIXF	15	21
AKU	AKUF	105	51
ALV	ALVF	40	31
AMA	AMAF	10	11
AMBF	AMBF	305	301
AME	AMEF	12.480	10.771
AMG	AMGF	10	111
AML	AMLF	11.660	11.711
AMZ	AMZF	25	301
ANA	ANAG	150	111
ANDR	ANDF	115	121
AOL	TWXF	25	31
AOM	AOMG	125	121
AOP5	AOPG	730	361
AOX	AOXF	55	51
APA	APAF	45	101
APF	APCF	20	61
APO	APOF	10	101
ARLF	ARLF	55	31
ARM	ARMF	1.770	4.531

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
effective September 21, 2010**

MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
ASG	ASGF	50	41
ASM	ASMG	25	21
ASS	ASSF	40	31
ATE	ATEF	5	1
ATLN	ATLG	5	41
ATO	ANTG	4.645	12.961
AUL	AULF	10	101
AUY	AUYF	2.670	20.281
AV	AVF	15.210	11.221
AXA	AXAG	50	51
AXI	AXIF	30	51
AXP	AXPF	30	41
AZN	AZNF	110.185	119.691
AZU	AZUF	15	11
B1AS	B1AS	48	1
B1AY	B1AY	31	1
B1BV	B1BV	21	11
B1NP	B1NP	60	1
B1SN	B1SN	38	1
B5AF	B5AF	110	101
BAEB	BAEH	40	41
BAF	BAFF	10.220	7.621
BAI	BAIF	340	4.981
BAKN	BAKG	10	1
BALN	BALF	410	381
BAN	BACF	5	11
BAR	BARG	2.510	3.601
BAS	BASG	305	171
BAT	BATF	20	11
BAX	BAXF	40	51
BAY	BAYF	140	131
BBD	B4DF	40	21
BCA	BCAF	40	41
BCO	BCOF	55	71
BCP	BCPF	5	1
BCV	BCVF	2.075	2.081
BDE	BDEF	225	2.181
BDS	BDSG	10	1
BDT	BDTF	105	101
BDV	BDVG	5	1
BDX	BDXF	50	81
BEI	BEIG	85	71
BGC	BGCF	25	21
BGF	BGFF	9.005	12.571
BGP	BGPG	40	11
BHI	BHIF	25	41
BIF	BIFG	140	141
BII	BIIF	10	121
BIO	BIOF	90	171
BIR	BIRF	5	1
BIX	BIXF	5	1

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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
BKC	BKCF	10	21
BKF	BKFF	15	31
BKP	BKPF	5	1
BLN	BLNF	7.260	8.041
BLT	BLTF	29.800	28.191
BM3F	BM3F	40	31
BME	BMEG	205	41
BMT	BMTF	69.195	69.611
BMW	BMWF	40	81
BMY	BMYP	40	31
BNP	BNPH	145	161
BNZ	BNZF	17.345	9.201
BOS	BOSG	145	101
BOY	BBVF	45	11
BOY	BBVP	45	11
BP	BPF	9.640	9.021
BPD	BPDG	320	261
BPE	BPEF	200	271
BPI	BPIF	100	41
BPM	BPMG	90	121
BPQ	BPQG	10	1
BPS	BPSF	175	131
BPV	BPVG	25	81
BRB	BRBF	14.915	10.181
BRQ	BRQF	30	21
BSD2	SANG	70	11
BSD2	SANP	70	11
BSN	BSNH	125	121
BSV	BSVG	125	91
BSY	BSYP	8.875	12.981
BTA	BTAF	4.800	2.331
BUI	BUIF	55	71
BW9	BW9F	5	31
BWT	BWTF	40	41
BX7	BX7F	155	51
BYG	BYGF	160	151
C1AR	C1AR	30	1
C1C	C1CF	75	71
C1RG	C1RG	13	1
C1RI	C1RI	2	1
C8RF	C8RF	15	31
CAJ	CAJG	270	261
CAR	CARF	115	131
CAS	CASG	70	91
CAT	CATF	55	81
CBK	CBKF	5	11
CCL	CCLF	3.795	26.611
CE2	CE2F	5	1
CEL	CELF	10	111
CEM	CEMF	10	81
CFR	CFRI	50	41

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
CGE	CGEF	5	1
CGM	CGMF	110	81
CGY	CGYG	5	1
CH1	CH1F	35	71
CHK	CHKF	15	21
CIL	CILF	215	211
CIS	CSCF	5	41
CL6	CL6F	130	111
CLF	CLFF	60	81
CLN	CLNF	5	21
CLS	CLSF	55	51
CMA	CMAI	40	1
CMC	CMCF	10	21
CNA	CNAF	10.190	4.831
CNE	CNEF	585	9.841
CNH	CNHF	5	71
COB	COBF	4.400	2.611
CON	CONH	10	111
COP	COPF	60	61
COS	COSF	30	61
COV	COVF	25	41
CPG	CPGF	10.555	9.111
CPI	CPIF	12.530	8.581
CPO	CPLF	5	31
CPS	CPSG	80	31
CPV	CPVF	105	91
CPW	CPWF	3.670	2.681
CRG	CRGG	25	41
CRI5	CR5H	85	41
CRT	CRTF	15	11
CSF	CSFF	115	71
CSGN	CSGG	185	151
CSM	CSMF	35	41
CSV	CSVG	60	41
CSX	CSXF	30	61
CTN	CTNF	10	71
CVC	CVCF	10	31
CVS	CVSF	15	31
CVX	CVXF	85	91
D1AI	D1AI	64	1
D1B1	D1B1	47	1
D1BK	D1BK	39	1
D1TE	D1TE	17	1
D9CF	D9CF	5	111
D9F	D9FF	12.575	16.371
DAI	DAIF	50	101
DB1	DB1G	180	181
DBK	DBKF	105	71
DCC	DCCF	50	21
DCS	DCSF	25	21
DEF	DEFF	40	71

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
DEL	DELF	5	21
DEQF	DEQF	110	101
DFF	DFFF	55	51
DGE	DGEF	15.715	15.731
DHR	DHRF	20	41
DHZ	DHZF	170	171
DIO	CDIF	140	101
DIS	DISF	45	41
DMG	DMGF	7.060	14.741
DOUF	DOUF	120	111
DPB	DPBF	5	51
DPW	DPWF	50	51
DRI	DRIF	35	51
DRX	DRXF	5	1
DSG	DSGF	60	541
DSM	DSMF	70	71
DTE	DTEF	80	61
DTG	DTVF	10	81
DUK	DUKF	30	21
DUP	DDFF	50	41
DVE	DVNF	30	71
DVF	DVFF	20	41
DWD	DWDF	15	31
DXB	DXBF	5	1
DYS1	DSYF	65	51
E1NL	E1NL	14	1
E1NT	E1NT	22	1
E1OA	E1OA	40	1
E2F	E2FF	70	51
E3B	E3BF	80	81
EAD	EADF	25	21
EAI	EAIF	265	251
EAM	EAMF	55	81
EBA	EBAF	5	51
EBO	EBOF	60	51
EDP	EDPF	15	11
EDX	EDNF	55	51
EF3	EF3F	15	11
EFC	EFCF	230	231
EFG	EFGF	10	1
EG4	EG4F	50	31
EIA	EIAG	60	81
ELV	ELVG	20	21
EMG	EMGG	15.945	14.311
EMM	EMCF	5	41
EMR	EMRF	45	51
ENL5	ENLG	160	111
ENT	ENTF	270	241
ENUR	ENUF	20	21
EOA	EOAH	445	121
EOG	EOGF	35	101

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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
EPI	ESRF	15	91
ERA	ERAF	565	241
ERCB	ERCG	10	21
ERJ	ERJF	55	31
ERS	ENRF	27.385	11.451
ESIF	ESIF	20	111
ESL	EFXF	110	61
ETI	ETIF	160	1.981
ETX	ETXF	125	11
EUE	ELEF	160	161
EUN2	EUNF	20	31
EUQ	RFXG	125	131
EVN	EVNF	40	41
EXC	EXCF	65	61
EXP	EXPF	9.100	7.641
EXS1	EXSF	50	61
F1TE	F1TE	31	1
F3D	FUGF	130	131
FCC	FCCG	160	71
FCX	FCXF	30	91
FDX	FDXF	30	91
FGP	FGPF	16.180	7.721
FIA5	FIAF	10	101
FIE	FIEF	150	211
FLN	FLNG	61.050	19.181
FLN	FLNF	61.050	19.181
FLU	FLUF	260	211
FME	FMEH	70	61
FMNB	FMNG	350	351
FNT	FNTF	10	41
FO4	FO4G	10	1
FOT	FOTG	85	91
FPEF	FPEF	165	161
FPL	FPLF	60	61
FRA	FRAF	75	71
FRE3	FREG	95	101
FSE	FSEF	55	41
FTE	FTEF	80	71
G1A	G1AF	40	31
G1OB	G1OB	43	1
G1ZF	G1ZF	34	1
GAL	GALF	20	11
GAM	GAMF	10	21
GAN	GANG	15	31
GAZ	GAZF	15	51
GBB	GBBG	90	91
GBF	GBFG	160	191
GCC	GCCF	20	11
GDF	GDFG	50	61
GDG	GDGG	5	31
GEBN	GBRH	295	261

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
GEC	GECF	15	11
GEN	GENF	15	151
GF8	GF8F	155	91
GFA	G4AF	23	11
GFJF	GFJF	25	11
GFS	GFSF	4.800	15.441
GGB	GGBF	10	11
GHH	GEOF	10	201
GIF	GISF	65	41
GIS	GILF	10	71
GIVN	GIVG	215	191
GKL	GSKF	20.170	17.141
GKN	GKNF	210	1.911
GLDF	GLDF	40	31
GLW	GLWF	10	11
GN5	GN5F	5	1
GOB	GOBG	120	101
GOO	GOOF	100	1.031
GOS	GOSF	65	171
GTQ1	GTQF	40	31
GXI	GXIF	55	31
GZF	GZFG	75	81
HAV	HAVF	10	1
HCB	HCBG	40	31
HDB	HDBF	140	131
HDD	HDDF	5	1
HDF	HDFP	30	31
HEH	HEHF	10	41
HEI	HEFG	20	41
HEN3	HENG	65	61
HESF	HESF	70	61
HHL	HHLF	70	61
HK1F	HK1F	85	51
HLF	HALF	15	31
HMI	HMIF	20	11
HMS	HMSG	9.225	9.401
HNK	HNKF	40	51
HNR1	HNRG	215	181
HOLN	HOLH	140	121
HOM	HOMF	13.135	8.031
HON	HONF	30	41
HOT	HOTF	155	151
HPQ	HPQF	20	41
HSBA	HSBG	7.875	7.651
HSN	HSNF	160	1.211
HUK	HUKF	40	41
I1BE	I1BE	15	1
I1ES	I1ES	6	1
I1NN	I1NN	7	1
I1SP	I1SP	33	1
I1TK	I1TK	23	1

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
I4M	I4MF	5	1
IAP	IAPF	17.145	6.001
IBE	IBEG	35	11
IBE	IBEP	35	11
IBL	IBLG	60	61
IBM	IBMF	80	141
IBR	IBRF	5	1
IDA	IDAF	65	61
IES5	IESH	110	71
IFX	IFXG	5	1
IFX	IFXF	5	1
IGT	IGTF	10	11
IHG	IHGF	22.095	22.341
III	IIIF	2.065	3.171
IIL	IILF	175	171
ILB	ILBF	5	1
IMI	IMIF	13.625	16.211
IMO	IMOF	5	31
IMT	IMTG	29.210	60.901
INC	INCF	50	6.481
INF	INFF	14.470	16.581
INL	INTF	20	21
INN	INNG	5	1
INV	INVF	6.345	9.721
IPD	IPDF	5	1
IPR	IPRF	10.835	5.541
ISA	ISAF	9.145	10.981
ISP	ISPF	20	21
ISY	ISYF	2.520	3.121
IT1	IT1F	17.920	20.041
ITA	ITAG	25	11
ITK	ITKG	140	51
ITM	ITMF	55	891
ITUB	I5UF	30	21
ITV	ITVF	100	1.251
IVG	IVGF	40	1
IWK	IWKF	5	21
IXD	IXDG	90	61
IXD	IXDP	90	61
JBH	JBHF	20	41
JCI	JCIF	20	31
JMA	JMAF	14.995	20.031
JNJ	JNJF	60	61
JPM	JPMF	15	41
JUN	JUNF	65	21
KAZ	KAZF	22.070	21.931
KBC	KBCF	25	21
KC4	KC4H	90	91
KC4	KC4G	90	91
KCO	KCOG	5	21
KDB	KDBF	5	11

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
KEK	KEKF	100	101
KEL	KELF	155	51
KFT	KFTF	35	31
KGF	KGFF	4.365	2.781
KMB	KMBF	75	71
KNI	KNIG	200	231
KO7F	KO7F	35	31
KOF	KOFF	55	61
KPN	KPNF	45	41
KRNF	KRNF	80	71
KRX	KRXF	5	1
KUD	KUDG	15	31
KYG	KYGF	10	11
L1OR	L1OR	35	1
LAD	LADF	11.820	5.231
LAG	LAGF	135	131
LAN	LANG	8.145	8.091
LDV	LDVF	5	31
LEN	LENF	1.445	1.451
LEOF	LEOF	95	21
LGE	LGEF	1.370	2.361
LHA	LHAF	10	11
LIFN	LIFH	130	121
LIIG	LIIG	12.320	5.591
LIN	LING	165	181
LIS	LISF	465	441
LLOY	LLOG	145	1.581
LLY	LLYF	60	51
LMI	LMIF	3.160	18.841
LMT	LMTF	80	81
LOGN	LOGF	5	31
LONN	LONF	145	161
LOQ	LOQF	4.430	2.301
LOR	LORF	160	171
LOW	LOWF	15	21
LRC	LRCF	75	71
LSE	LSEF	25.185	15.161
LUK	LUKF	175	171
LUX	LUXF	35	41
LVS	LVSF	5	61
LXS	LXSF	55	61
M1OH	M1OH	47	1
M1UV	M1UV	129	1
MA3F	MA3F	310	51
MAB	MABF	470	6.651
MAN	MANG	145	81
MAR	MARF	15	41
MAS	MAFF	60	231
MCC	MCCF	45	41
MCD	MCDF	70	81
MCH	MLXF	120	131

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
MDS5	MDSF	240	191
MDT	MDTF	30	31
ME3F	ME3F	130	131
ME9	ME9G	235	291
MEO	MEOF	115	111
MET	METF	85	81
MFX	MFXF	55	51
MGM	MGMF	5	11
MHS	MHSF	15	101
MIC	MICF	125	181
MIG	MIGF	25	11
MKS	MKSF	10.110	6.101
MLP	MLPF	30	21
MMM	MMMF	70	91
MMT	MMTG	90	101
MOF	MOFF	40	41
MOH	MOHF	135	111
MOO	MOOF	45	61
MOS	MOSH	475	271
MOS	MOSG	475	271
MPI	MPIG	35	21
MRK	MRKG	140	131
MRO	MROF	30	31
MRW	MRWF	5.245	3.411
MSF	MSTF	20	21
MTA	MTAG	285	301
MTX	MTXF	90	101
MUN	MUNF	50	31
MUV2	MU2F	60	51
MVV	MVVF	100	91
MYM	MYMF	185	181
N10F	N10F	65	91
N1OA	N1OA	14	1
N4G	N4GF	75	71
N7MF	N7MF	105	31
NAG	NAGF	5	21
NBP	KNFH	10	21
NDAF	NDAF	65	81
NDB	NDBF	25	21
NDX	NDXF	5	11
NEF	NEFF	60	41
NESN	NESG	160	151
NEX	NEMF	20	71
NGF	NGFF	25.945	13.931
NHD	NHYG	50	21
NHD	NHYF	50	21
NIH	BIHF	8.780	6.021
NKE	NKEF	40	81
NKF	NKFF	55	51
NNIG	NNIG	10	21
NO8	NO8F	20	41

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
NOA3	NO3F	30	31
NOBE	NOBH	40	31
NOVN	NOVF	215	201
NP6	NP6F	115	81
NPW	NPWF	4.720	6.281
NRE	NREF	45	41
NSC	NSCF	45	61
NTR	NTRF	40	51
NUE	NUEF	45	41
NVJN	NVJG	75	31
NWS	NWSF	10	11
NXT	NXTF	45.390	23.831
OBK	OBKF	60	51
OCI1	OCIG	210	91
OCI1	OCIP	210	91
ODD	ODDF	5	1
OERL	OERG	480	1
OEW	VERF	105	101
OJSF	OJSF	50	41
OKB	OKBF	25	31
OML	OMLF	180	1.571
OMV	OMVF	80	91
OPA	ORPF	20	31
ORC	ORCF	10	21
OTE	OTEF	85	21
OUT	OUTF	55	51
OXY	OXYF	50	81
OZT	OZTF	20	11
P1HI	P1HI	28	1
P2F	P2FG	19.000	17.631
P2F	P2FF	19.000	17.631
P4I	P4IG	55	21
P6X	PWTF	205	131
PAR	PARF	30	21
PBR	PBRF	120	41
PEP	PEPF	60	71
PER	PERH	90	91
PEU	PEUF	15	31
PFE	PFEF	25	21
PFG	PFGF	45.235	29.681
PFLF	PFLF	5	31
PGF	PGFF	55	71
PHB	SONF	65	71
PHI1	PH1F	70	61
PIL	PILF	160	171
PIL	PILG	160	171
PJPF	PJPF	10	71
PLL	PLLF	80	71
PLZ	PLZF	15	31
PMF	PMFF	70	61
PNC	PNCF	20	61

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
PNN	PNNF	16.755	8.461
POP	POPF	40	1
POP	POPP	40	1
POR3	PORJ	10	41
PPHN	PPHG	10	21
PPX	PPXF	320	321
PRAF	PRAF	50	41
PRF	PFDF	55	421
PRU	PRUF	16.100	12.991
PRY	PRYF	440	431
PS4	PSAF	40	31
PSM	PSMF	5	11
PSN	PSNF	20.810	4.541
PSO	PSOF	24.905	26.191
PSP	PSPF	135	131
PST	PSTF	155	161
PTC	PTCF	60	51
PU4	PU4F	80	71
PU8	PU8F	65	101
PUB	PUBF	130	1.871
PXF	PXFF	55	101
QCE	QCEF	5	11
QCO	QCOF	30	41
QIA	QIAF	10	11
R1EP	R1EP	26	1
R1WE	R1WE	78	1
RAW	RAWF	15	11
RBF	RBFF	64.005	60.721
RBS	RBSG	65	531
RCL	RCLF	5	51
RE2	RE2G	100	51
REL	RELF	6.865	16.311
REP	REPP	110	41
REP	REPF	110	41
REX	REXF	505	8.521
RGR	RGRF	8.220	71.301
RHD	RHDG	55	71
RHK	RHKG	40	31
RHM	RHMF	50	21
RIGN	RIGF	850	61
RIM	RIMF	600	51
RIO	RIOG	48.850	40.561
RK9	RK9F	105	31
RKK	RKKG	105	21
RMC	RCOF	140	131
RNL	RNLF	10	31
ROG	ROGF	545	561
ROSB	RDBF	28.765	27.981
ROY	R6CF	30	31
RPL	RPLF	40	41
RPW	RPWF	25	171

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
RRF	RRFF	16.220	7.361
RSA	RSAF	6.110	4.211
RSH	RSHF	20	21
RTLF	RTLF	45	51
RTN	RTNF	45	51
RTO	RTOF	205	2.251
RTSF	RTSF	15	141
RUKN	RUKF	10	11
RVF	TRVF	40	51
RW3F	RW3F	355	351
RWE	RWEF	355	311
RWW	RWWF	155	21
RY4G	RY4G	10	81
S1AP	S1AP	12	1
S1GE	S1GE	63	1
S1IE	S1IE	42	1
S1ND	S1ND	65	1
S1NW	S1NW	54	1
S1QU	S1QU	35	1
S1SD	S1SD	36	1
S1V	S1VF	30	51
SAB	SABF	30.555	30.881
SAP	SAPG	25	21
SAZ	SAZF	25	21
SBMO	IHCG	40	41
SBR	SBRF	12.125	4.611
SBS	S5SF	215	41
SBU	SBUF	5	21
SCFF	SCFF	100	101
SCMN	SCMH	185	191
SDF	SDXH	50	71
SDR	SCOH	45	41
SDRF	SDRF	26.405	24.341
SEJ	SEJF	35	41
SEM	SLRF	5	1
SES	SESF	80	71
SEV	SEVF	5	61
SGE	SGEI	90	121
SGK	SGKF	5.890	5.531
SGL	SGLF	5	51
SGM	SGMF	5	1
SGN	SGNF	30	21
SGR	SGRF	555	9.451
SGSN	SGSI	5.100	351
SHP	SHPF	7.565	16.961
SID	S4DF	140	61
SIE	SIEF	165	171
SIK	SIKF	330	481
SIN	SINF	110	101
SJ7	SJ7F	135	121
SKA	SKAH	55	51

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
SKA	SKAG	55	51
SKY	SKYF	5	1
SLB	SLBF	40	61
SLF	SLFF	9.975	8.811
SLHN	SLHF	35	31
SMA	STMF	45	31
SMIN	SMIF	27.855	28.151
SMO	STCF	5	91
SMPA	SMPF	95	111
SND	SNDG	265	221
SNF	SNFF	110	91
SNW	SNWF	225	211
SOA	SOAG	55	41
SOF	SOFF	50	51
SOL	SOLF	165	131
SOO	SOOF	5	1
SOW	SOWF	140	111
SP7	SP7F	15	1
SPE	SPEG	55	41
SPR	SPRF	455	451
SQU	SQUG	120	51
SRP	SRPF	5.095	7.101
SSC	STTF	10	41
SSE	SSEF	25.360	23.991
ST1	STRF	60	51
STCI	STAG	39.560	31.161
SUN	SUNG	300	311
SVT	SVTF	53.110	32.721
SWG	SWGf	10	11
SWM	SWMF	45	21
SWS	SWSF	95	91
SWV	SWVG	5	1
SY1	SY1F	60	41
SYM	SYMF	5	31
SYNN	SYNG	60	51
SYST	SYSF	15	11
SZG	SZGG	135	51
SZU	SZUF	25	21
T1NE	T1NE	30	1
T1OT	T1OT	50	1
T1QI	T1QI	5	1
T9Z	ZAGF	5	11
TA1	TA1F	80	71
TAT	TATF	17.490	9.301
TEN	TENF	25	11
TEQ	TEQF	55	31
TFF	TFFF	50	41
TGC	TGTF	30	61
TGM	TGMF	65	61
THI	THIF	15	41
THP	THPF	75	61

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
TIC	TICF	25	11
TKA	TKAG	35	41
TLSN	TLSF	120	121
TLW	TLWF	6.590	14.491
TMK	TMKF	5	31
TNE5	TEFF	100	61
TNE5	TEFP	100	61
TNM	TNMF	5	11
TNT	TNTF	30	31
TOM	TOMF	4.265	3.771
TOT	TOTG	120	121
TPK	TPKG	1.345	9.371
TQI	TQIF	45	41
TRV	CITF	5	1
TSCO	TSCF	10.215	4.841
TTEB	TTEF	55	51
TTFF	TTFF	370	131
TUI	TUIF	5	1
TWF	TWFF	70	611
TXN	TXNF	20	21
U1BL	U1BL	528	1
U1NI	U1NI	19	1
UBL	UBLF	530	821
UBM	UBMF	25.300	25.521
UBSN	UBSH	10	21
UEI	UEIF	130	81
UFG	UFGG	20	11
UHR	UHFF	45	41
UHRN	UHRF	95	71
ULV	ULVF	49.310	20.481
UN9	UN9F	45	41
UNC	UNCF	100	81
UNF	UNFF	65	55
UNH	UNHF	10	31
UNI	UNIH	25	21
UNP	UNPF	40	91
UPS	UPSF	60	71
USB	USBF	10	21
UTDI	UTDG	30	21
UTDI	UTDF	30	21
UTX	UTXF	55	81
UUF	UUFF	22.900	12.171
V1S	V1SF	5	41
V1VU	V1VU	31	1
VAC	VACH	600	371
VAC	VACG	600	371
VALE	V4LF	55	31
VAS	VASF	60	31
VATN	VATF	35	31
VHM	VHMG	5	1
VKW	VKWF	320	311

**Eurex Spread Margin Parameters for all products other than Singe Stock Futures
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MARGIN CLASS CODE	PRODUCT ID	CURRENT SPREAD MARGIN RATE	NEW SPREAD MARGIN RATE
VLM	VLMG	40	31
VLO	VLOF	20	11
VO3F	VO3G	200	191
VOD	VODF	5.675	3.271
VOSF	VOSF	185	181
VOW	VOWG	200	201
VR9	VR9F	24.430	27.331
VSA	VSAF	20	51
VTB	VTBF	5	1
VTW	VTWF	5	11
VVD	VVDG	120	101
VVU	VVUF	140	121
VZF	VZFF	50	41
W7L	W7LF	150	141
WAL	WAGF	20	31
WCH	WCHF	200	141
WDI	WDIF	10	11
WER	WERF	215	211
WFC	WFCF	10	21
WIE	WIBG	5	11
WIN	WING	100	81
WLP	WLPF	15	111
WLY	WLYF	2.435	29.671
WMH	WMHF	14.835	3.071
WMT	WMTF	40	61
WOS	WOSF	60	71
WPP	WPPF	6.785	8.021
WST	WSTG	120	111
WTB	WTBF	34.395	17.631
WYN	WYNF	35	101
X1CA	X1CA	28	1
XCA	XCAH	45	41
XNP	XNPF	79	81
XOM	XOMF	55	71
XTA	XTAG	5.925	12.881
YEL	YELF	65	361
YHO	YHOF	5	31
YIT	YITF	55	51
YT2	YT2F	15	11
YUM	YUMF	30	51
ZDC	ZDCF	55	51
ZDO	ZDOG	15	11
ZIL	ZILF	20	31
ZURN	ZURF	115	141