clear to trade

eurex clearing *circular 025/12*

Date: March 30, 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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Action required

Margins: Adjustment of Composition and Offset Factors of Sector-Based Margin Groups

Related Eurex Clearing Circular: 099/12

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Content may be most important for:	**Attachment:**
➲ Front Office/Trading ➲ Middle + Backoffice ➲ Auditing/Security Coordination	Updated overview of Eurex margin groups and offset factors in production environment

Effective **April 4, 2012** after end-of-day batch processing, sector-based margin groups will be adjusted.

The attachment comprises an overview of the composition of the margin groups, the corresponding margin classes and the offset factors of the individual margin groups in the production environment effective on April 4, 2012 after end-of-day batch processing.

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#MARGIN_GROUP_NAME	MARGIN_GROUP_CODE	OFFSET	MARGIN_CLASS_CODES																			
Automobiles & Parts	STXA	0%	BM3F	BMW	CON	DAI	ESA	FIA5	MCH	NRE	RHM	RNL	STA	VO3F	VOW	VSA						
Banks	STXB	0%	BAR	BNP	BOY	BPD	BSD2	CBK	CSGN	DBK	EBO	ESB	IES5	NDB	OKB	RAW	SGE	STB	UBSN	XCA		
Chemicals	STXC	0%	BAS	BAY	CLN	DSM	ESC	JMA	NVJN	STC	V1S											
Oil & Gas	STXE	0%	BGF	ESE	ETX	F3D	GBB	GDG	SPE	STE	THP	TOT										
Financial Services	STXF	0%	EAI	ESF	EUQ	IAP	IIL	MFX	PAR	STF												
Industrial Goods & Services	STXG	0%	ABBN	AOM	CSF	ESG	FIN	FRA	G1A	IMI	KC4	LRC	MTA	NXS	SIE	STG	TKA	TPK	VLM	W7L		
Health Care	STXH	0%	ESH	NOVN	SNW	STH																
Insurance	STXI	0%	AEN	ALV	AV	AXA	CMA	ESI	HELN	INN	LGE	MUV2	SLF	SLHN	SMPA	STI						
Media	STXM	0%	ESM	INF	PSM	STM																
Construction & Materials	STXN	0%	CIL	CRG	ESN	GOB	HEI	HOLN	SKA	SQU	STN											
Retail	STXR	0%	CAJ	CAR	ESR	MEO	STR															
Basic Resources	STXS	0%	AAL	ACE	BLT	ENUR	ERS	ESS	ISP	KCO	LMI	NHD	NKF	RIO	STS	SZG	VAS	XTA				
Real Estate	STXV	0%	BLN	HMS	LAN	LIFN	LIIG	SEL	STL	UBL	WER											
Technology	STXY	0%	AXI	ESY	SAP	SGM	STY															
Fixed Income Products	BUBO	43%	FGBL	FGBM	FGBS	FGBX																
Non-Sector Index Products	DMIX	100%	2LA	2MI	2SM	600	DAX	DDAX	EDV	EUN2	EUSX	EXS1	FOX	GII	GSB	GTD	MDAX	SLI	SMI	SMIM	STXX	TDX
Italian Fixed Income Products	ITAL	43%	BTP	FBTM	FBTS																	
Travel & Leisure	STXL	50%	AFR	ESV	LHA	STV	TUI															
Food & Beverage	STXO	50%	ESO	STO	ULV	UNI																
Personal & Household Goods	STXP	50%	BRB	CFR	DIO	ESZ	MOH	STZ	UHR	UHRN												
Telecommunications	STXT	50%	DTE	EST	FTE	STT	TNE5															
Utilities	STXU	100%	EOA	ESU	STU																	
Fixed Income Products - CONF	SWIS	43%	CONF																			
Volatility Index Products	VOLA	100%	VSX1																			