clear to trade

eurex clearing *circular 077/12*

Date: 19 September 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

Action required

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

Related Eurex Clearing Circular: 025/12

Contact: Risk Operations, T +49-69-211-1 24 52, risk@eurexclearing.com

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 **25 September 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 25 September 2012 after end-of-day batch processing.

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 24 52
F +49-69-211-1 84 40
risk@eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Dr. Hugo Bänziger

Executive Board:
Andreas Preuss (CEO),
Jürg Spillmann, Thomas Book,
Gary Katz, Michael Peters,
Peter Reitz

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main

#MARGIN_GROUP_NAME	MARGIN_GROUP_CODE	OFFSET	MARGIN_CLASS_CODES																					
Automobiles & Parts	STXA	0%	BM3F	BMW	CON	DAI	ESA	FIA5	GKN	MCH	PIL	POR3	RNL	STA	VO3F	VOW	VSA							
Banks	STXB	0%	BAR	BNP	BOY	BPD	BPV	BSD2	CBK	CSGN	DBK	EBO	ESB	HSBA	IES5	KDB	LLOY	NBP	OKB	RBS	SGE	STB	UBSN	XCA
Chemicals	STXC	0%	AIR	AKU	BAS	BAY	ESC	JMA	LIN	SOL	STC													
Oil & Gas	STXE	0%	ENT	ESE	F3D	SPE	STE	THP	TOT															
Financial Services	STXF	0%	EAI	ESF	EUQ	IAP	III	IIL	INV	MFX	SDRF	STF												
Industrial Goods & Services	STXG	0%	ADEN	AOM	ESG	FIN	G1A	IMI	KC4	MTA	NXS	PRY	RSH	SIE	SND	STG	SUN	TPK	VLM					
Insurance	STXI	0%	AEN	ALV	ASG	AV	AXA	CMA	ESI	HELN	INN	LGE	MUV2	PRU	SMPA	STI								
Media	STXM	0%	ESM	ITV	STM	UBM	WOS	WPP																
Construction & Materials	STXN	0%	CIL	ESN	GBF	GOB	HEI	HOLN	KBW	SQU	STN	YIT												
Food & Beverage	STXO	0%	BSN	ESO	HEH	HNK	PER	STO	ULV	UNI														
Personal & Household Goods	STXP	0%	CFR	DIO	MOH	UHR	UHRN																	
Retail	STXR	0%	CAJ	CAR	ESR	MEO	STR																	
Basic Resources	STXS	0%	AAL	ACE	ATO	BLT	ENUR	ERS	ESS	ISP	KAZ	NHD	NKF	RIO	RPL	STS	SZG	VR9						
Telecommunications	STXT	0%	BX7	EST	FTE	STT	TNE5	TQI	TQIR															
Utilities	STXU	0%	ENL5	EOA	ESU	GZF	IBE	RWE	STU	UEI														
Real Estate	STXV	0%	BLN	HMS	LAN	SEL	STL	UBL																
Technology	STXY	0%	AXI	CGM	ESY	SAP	STY																	
Fixed Income Products	BUBO	43%	FGBL	FGBM	FGBS	FGBX																		
Non-Sector Index Products	DMIX	100%	2LA	2MI	2SM	600	DAX	DDAX	EUSX	LCXE	MCXE	MDAX	SCXE	SLI	SMIM	STXX	SXXE							
Italian Fixed Income Products	ITAL	43%	FBTS	FBTM																				
Money Market Products	LIBO	100%	FEO1	FEU3																				
Health Care	STXH	100%	ESH	SNW	STH																			
Travel & Leisure	STXL	100%	CPG	SJ7	STV																			
Fixed Income Products - CONF	SWIS	43%	CONF																					
Volatility Index Products	VOLA	100%	VSX1																					