clear to trade

eurex clearing *circular 070/09*

Date: Frankfurt, November 26, 2009
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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Margins: Adjustment of Composition and Offset Factors of sector-based Margin Groups

Related Eurex Circulars: 307/08

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

Effective **December 2, 2009**, 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, valid as of December 2, 2009.

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New

Sector	Margin Group	Offset Factor	Margin Classes																
Automobiles & Parts	STXA	0%	BM3F	BMW	DAI	MCH	NRE	PEU	RNL	VSA									
Banks	STXB	0%	BNP	BOY	BSD2	CBK	DBK	EBO	ESB	HSBA	IES5	STB	UBSN	XCA					
Basic Resources	STXS	0%	AAL	ACE	ATO	BLT	ERA	ERS	ESS	ISP	KAZ	NDAF	OUT	RKK	STS	SZG	VR9	XTA	
Chemicals	STXC	0%	AIR	AKU	BAS	ESC	LIN	LXS	NVJN	RHD	SDF	STC							
Construction & Materials	STXN	0%	BYG	CIL	EF3	ESN	GOB	HOLN	HOT	NKF	OCI1	SQU	STN						
Food & Beverage	STXO	0%	ABF	BSN	ESO	STO													
Financial Services	STXF	0%	BAER	EAI	ESF	MFX	STF												
Health Care	STXH	0%	AZN	ESH	GKL	SNW	STH												
Industrial Goods & Services	STXG	0%	AOM	DPW	ESG	G1A	RSH	SGL	SIE	SND	STG	TKA	VAC	VED					
Insurance	STXI	0%	AEN	ALV	ASG	AXA	ESI	INN	PRU	SLHN	STI	ZURN							
Media	STXM	50%	ELV	ESM	REL	STM													
Oil & Gas	STXE	0%	AME	BGF	CNE	ENT	ESE	ETX	F3D	GBB	GDG	REP	SPE	STE					
Personal & Household Goods	STXP	0%	DIO	ESZ	HEN3	HESF	LOR	MOH	STZ										
Retail	STXR	0%	CAR	ESR	IXD	STR													
Technology	STXY	0%	ASM	ESY	LOGN	NOA3	SGM	STY											
Telecommunications	STXT	0%	DTE	EST	FTE	STT	TNE5	TQI											
Travel & Leisure	STXL	0%	ACR	AFR	ESV	LHA	STV												
Utilities	STXU	0%	ENL5	EOA	ESU	GZF	LYO	RWE	STU										
EURO - BUND - BOBL - SHAZ - BUXL	BUBO	50%	FGBL	FGBM	FGBS														
EQUITY INDICES	DMIX	100%	2LA	2MI	2SM	600	DAX	DDAX	EDV	EUN2	EUSX	EXS1	FOX	GTI	MDAX	SLI	SMI	STXX	TDX
Emission Futures & Options	EMFO	25%	F2PE	FCER															
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5E0	F5E1	F5E2	F5E3	F5H0	F5H1	F5H2	F5H3									
SHORT TERM INTEREST DERIVATIVE	LIBO	100%	FEU3	OEU3															
CONF	SWIS	50%	CONF																
VOLATILITY INDEX	VOLA	100%	VDX	VSM	VSX														