clear to trade

eurex clearing *circular 066/11*

Date: August 24, 2011
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: 043/11

Contact: Risk Operations, tel. +49-69-211-1 24 52, e-mail: risk@eurexchange.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 **August 29, 2011** 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 August 29, 2011 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@eurexchange.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Prof. Dr. Peter Gomez

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

Overview of Eurex margin groups and offset factors in production environment, effective August 29, 2011

MARGIN_GROUP_NAME	MARGIN_GROUP_CODE	OFFSET	MARGIN_CLASS_CODES																										
Automobiles & Parts	STXA	0%	BM3F	BMW	CON	DAI	ESA	GKN	MCH	NRE	PEU	PIL	RHM	RNL	STA	VO3F	VOW	VSA											
Banks	STXB	0%	BAKN	BCA	BDS	BNP	BOY	BPD	BPE	BPM	BSD2	CRI5	CVA	DBK	DXB	EBO	ESB	FO4	IES5	KDB	ME9	MPI	OKB	POP	RBS	SGE	STB	UBSN	XCA
Chemicals	STXC	0%	AIR	BAS	BAY	ESC	LIN	LXS	SDF	STC																			
Oil & Gas	STXE	0%	BGF	BP	ENT	ESE	GDG	REP	ROSB	ROY	SPE	STE	THP	TOT															
Financial Services	STXF	0%	BAEB	BAER	EAI	ESF	EUQ	INV	MFX	PAR	STF																		
Industrial Goods & Services	STXG	0%	ABBN	ADEN	AOM	ESG	G1A	KC4	LRC	NXS	PRY	RSH	SIE	SND	STG	TKA	TPK	WLY											
Insurance	STXI	0%	AEN	ALV	ASG	AV	AXA	BALN	CMA	ESI	HNR1	INN	LGE	MUN	MUV2	OML	PRU	SLHN	SMPA	STI	ZURN								
Travel & Leisure	STXL	0%	ACR	AFR	BAI	CCL	ESV	IHG	LHA	STV																			
Media	STXM	0%	DCS	ESM	INF	MMT	PU4	STM	SWS	UBM	VVU	WOS	WPP																
Construction & Materials	STXN	0%	BYG	CIL	EF3	ESN	GBF	GEBN	GOB	HEI	HOLN	KBW	SKA	SQU	STN	UCM													
Food & Beverage	STXO	0%	BSN	DGE	ESO	HNK	ITK	PER	STO																				
Retail	STXR	0%	CAJ	CAR	ESR	MEO	STR																						
Basic Resources	STXS	0%	AAL	ATO	BLT	ENUR	ERA	ERS	ESS	KAZ	LMI	NDAF	NHD	NKF	RIO	RKK	STS	VAS	VR9	XTA									
Telecommunications	STXT	0%	DTE	EST	FTE	STT	TNE5																						
Utilities	STXU	0%	E2F	ENL5	EOA	ESU	GZF	IBE	RW3F	RWE	STU																		
Real Estate	STXV	0%	BLN	HMS	LAN	LIFN	SEL	STL	UBL	WER																			
Technology	STXY	0%	CGE	CGM	ESY	IFX	SAP	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	GTD	MDAX	SLI	SMI	SMIM	STXX									
Health Care	STXH	50%	ESH	NOVN	ROG	SNW	STH																						
Personal & Household Goods	STXP	50%	CFR	DIO	ESZ	GRB	LUX	MOH	STZ	UHR	UHRN																		
Money Market Products	LIBO	100%	FEO1	FEU3																									
Fixed Income Products - CONF	SWIS	100%	CONF																										
Volatility Index Products	VOLA	100%	VSX1																										