clear to trade

eurex clearing *circular 065/10*

Date: Frankfurt, September 14, 2010
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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⚠ **Action required** ⚠ **High priority**

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

Related Eurex Clearing Circular: 047/10

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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 **September 17, 2010**, 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 effective in the production environment on September 17, 2010.

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HRB Nr. 44828
Amtsgericht
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Overview of margin groups and offset factors in production environment effective September 17, 2010

Sector	Margin Group	Offset Factor	Margin Classes																														
Automobiles & Parts	STXA	0%	BM3F	BMW	CON	ESA	FIA5	GKN	MCH	PEU	PIL	POR3	RNL	STA	VSA																		
Banks	STXB	0%	BAKN	BAT	BCA	BCP	BDS	BDV	BNP	BOY	BPD	BPE	BPM	BPV	CRI5	CSGN	CVA	DBK	DXB	ESB	IES5	KDB	ME9	MPI	NDB	OKB	POP	SGE	STB	UBSN	XCA			
Chemicals	STXC	0%	AIR	AKU	BAS	BAYE	CLN	DSM	ESC	JMA	LIN	LXS	NVJN	RHD	SOL	STC	V1S	WCH																
Oil & Gas	STXE	0%	AME	BOTD	ENT	ESE	F3D	GDG	P2F	REP	ROY	SBMO	SPE	STE	THP	TOT																		
Financial Services	STXF	0%	B3K	CRT	DB1	EAI	ESF	EUQ	HDB	HRX	III	IIL	INV	MFX	SOI	STF																		
Industrial Goods & Services	STXG	0%	ABBN	ADEN	AOM	AOP5	DPW	ESG	FRA	G1A	KC4	LRC	LYO	MAN	MTA	NXS	PRY	SIE	SND	STG	TGM	TKA	VED	VLM	W7L								
Health Care	STXH	0%	ESH	NOVN	ROG	SNW	STH																										
Insurance	STXI	0%	AEN	ALV	ASG	AXA	BALN	ESI	FPF	INN	MUN	RUKN	SLF	STI																			
Travel & Leisure	STXL	0%	ACR	AFR	BAI	CCL	ESV	LHA	STV	TUI																							
Media	STXM	0%	ESM	FSE	MDS5	PSO	PU4	STM	VVU	WPP																							
Construction & Materials	STXN	0%	BYG	CIL	ESN	GBF	GEBN	GOB	GOP	HEI	HOLN	HOT	OCI1	SKA	SQU	STN	UCM																
Food & Beverage	STXO	0%	BSN	C3B	ESO	HEH	HNK	ITK	ITKN	NESN	PER	SAB	STO	UNI																			
Personal & Household Goods	STXP	0%	CF1B	CFR	DIO	ESZ	MOH	PHI1	STZ	UHR																							
Retail	STXR	0%	CAJ	CAR	ESR	IXD	KGF	MKS	PPX	STR																							
Basic Resources	STXS	0%	AAL	ACE	ENUR	ERA	ERS	ESS	ISP	KAZ	KCO	LMI	NDAF	NHD	NKF	OUT	RIO	RKK	STS	SZG	VAS	VR9	XTA										
Telecommunications	STXT	0%	CWF	DTE	EST	FTE	STT	TLSN	TNE5	TQI																							
Utilities	STXU	0%	EAM	EG4	ENL5	EOA	ESU	GAN	GZF	IBE	RW3F	RWE	STU	VVD																			
Technology	STXY	0%	ASM	AXI	CGM	ESY	IFX	LOGN	OCE	SGK	SGM	STY																					
Fixed Income Products	BUBO	43%	FGBL	FGBM	FGBX																												
Non-Sector Index Products	DMIX	43%	2MI	600	DAX	EUN2	EUSX	EXS1	FOX	FRDX	GII	MDAX	SMI	SMIM	STXX	TDX																	
Money Market Products	LIBO	100%	FEO1	FEU3																													
Fixed Income Products - CONF	SWIS	100%	CONF																														
Volatility Index Products	VOLA	100%	VSX1																														