clear to trade

eurex clearing *circular 043/11*

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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: 105/10

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Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- Auditing/Security Coordination

Attachment:
Updated overview of Eurex margin groups and offset factors in production environment

Effective **May 13, 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 May 13, 2011 after end-of-day batch processing.

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

Overview of Eurex margin groups and offset factors in production environment

Sector	Margin Group	Offset Factor	Margin Class Codes															
Fixed Income Products	BUBO	0%	FGBL	FGBM	FGBS	FGBX												
Automobiles & Parts	STXA	0%	BMW	CON	ESA	PEU	RNL	STA	VSA									
Banks	STXB	0%	BAKN	BDS	BDV	BNP	BSD2	CRI5	ESB	IES5	KDB	ME9	MPI	POP	SGE	STB	UBSN	XCA
Chemicals	STXC	0%	AIR	BAS	BAY	ESC	LIN	STC										
Oil & Gas	STXE	0%	ENT	ESE	F3D	REP	ROSB	ROY	SBMO	SPE	STE	THP	TOT					
Financial Services	STXF	0%	EAI	ESF	EUQ	MFX	STF											
Industrial Goods & Services	STXG	0%	ABBN	ESG	FRA	G1A	IMI	LRC	MAN	SIE	SND	STG	TKA	VLM				
Health Care	STXH	0%	ESH	NOVN	SNW	STH												
Insurance	STXI	0%	AEN	ALV	ASG	AV	AXA	BALN	ESI	INN	PRU	SLF	STI	ZURN				
Travel & Leisure	STXL	0%	AFR	BAI	ESV	LHA	STV	WTB										
Media	STXM	0%	DMG	ESM	INF	PSO	PU4	STM	SWS	UBM	VVU	WPP						
Construction & Materials	STXN	0%	BYG	CIL	ESN	GBF	GOB	HEI	HOLN	SQU	STN							
Food & Beverage	STXO	0%	ESO	HNK	ITK	STO	ULV	UNI										
Basic Resources	STXS	0%	AAL	ATO	BLT	ERA	ERS	ESS	KAZ	LMI	NKF	RIO	RKK	STS	SZG	VAS	XTA	
Telecommunications	STXT	0%	DTE	EST	FTE	STT	TNE5											
Utilities	STXU	0%	ENL5	EOA	ESU	GZF	IBE	STU										
Non-Sector Index Products	DMIX	43%	2MI	600	DAX	EUN2	EUSX	EXS1	FOX	GTD	MDAX	SMI	SMIM	STXX				
Real Estate	STXV	43%	BLN	HMS	LAN													
Personal & Household Goods	STXP	50%	CFR	DIO	ESZ	LUX	MOH	STZ	UHR	UHRN								
Technology	STXY	50%	ESY	IFX	SGM	STY												
Money Market Products	LIBO	100%	FEO1	FEU3														
Retail	STXR	100%	CAR	ESR	STR													
Fixed Income Products - CONF	SWIS	100%	CONF															
Volatility Index Products	VOLA	100%	VSX1															