X-pand into the Future

e u r e x *circular 135/08*

Date: Frankfurt, May 27, 2008
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Lenz

⚠ **Action required** ⚠ **High priority**

Margins:
1. Change in Composition and offset factors of Sector- Based Margin Groups
2. Change in Composition of Margin Group DMIX

Related Eurex Circulars: 111/07

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Content may be most important for:	**Attachments:**
Ü Front Office/Trading Ü Middle + Backoffice Ü Auditing/Security Coordination	Updated Eurex Margin Groups for Production and their Offset Factors

Effective **June 9, 2008**, the composition of selected margin groups will be adjusted. Please find attached a table with the margin groups, the corresponding margin classes as well as the offset factors of the different margin groups in the production environment with effect from June 9, 2008.

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Sector	Margin Group	Offset Factor	Margin Classes																				
Automobiles & Parts	STXA	0%	BMW	ESA	MCH	PEU	RNL	STA															
Banks	STXB	0%	AIB	BNP	BOY	BSD2	CBK	CSGN	DBK	EBO	ESB	IES5	KDB	NBP	NDB	POP	RAW	RBS	SGE	STB	TRV	UBSN	XCA
Basic Resources	STXS	0%	ESS	RKK	SZG	VAS																	
Chemicals	STXC	50%	BAY	BAYE	ESC	STC																	
Construction & Materials	STXN	0%	BYG	CIL	ESN	GOB	GOP	HOLN	SQU	STN													
Food & Beverage	STXO	0%	BAEG	ESO	LLOY	STO	V1S																
Financial Services	STXF	0%	BAER	CL6	ESF	EUQ	IVG	PAR	STF	UBL													
Health Care	STXH	0%	ESH	NOVN	ROG	SNW	STH																
Industrial Goods & Services	STXG	0%	ABBN	ADEN	ESG	GTQ1	SIE	SND	STG	UHR													
Insurance	STXI	0%	AEN	ALV	AXA	BALN	BAR	ESI	INN	MUN	MUV2	RUKN	SLHN	STI									
Media	STXM	0%	ELV	ESM	LAG	STM	VVU	WOS															
Oil & Gas	STXE	0%	BOTD	ENT	ESE	ROY	STE																
Personal & Household Goods	STXP	0%	BUI	CFR	DIO	ESZ	LUX	MOH	PHI1	STZ	UHRN												
Retail	STXR	0%	ESR	IXD	PPX	STR																	
Technology	STXY	0%	ASM	ESY	IFX	SGM	STY																
Telecommunications	STXT	0%	DTE	EST	STT	TNE5	TQI	TQIR															
Travel & Leisure	STXL	0%	ACR	AFR	AUL	AV	ESV	LHA	STV														
Utilities	STXU	0%	ESU	GAN	GZF	LYO	STU																
n/a	DMIX	100%	2MI	600	DAX	DDAX	EUN2	EUSX	EXS1	FOX	MDAX	SMI	STXX	XMT									