clear to trade

eurex clearing *circular 099/11*

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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: 066/11

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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 **December 12, 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 December 12, 2011 after end-of-day batch processing.

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Attachment to Eurex Clearing Circular 099/11

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

MARGIN_GROUP_NAME	MARGIN_GROUP_CODE	OFFSET	MARGIN_CLASS_CODES																											
Automobiles & Parts	STXA	0%	BM3F	BMW	CON	DAI	ESA	FIA5	GKN	MCH	NRE	PEU	PIL	POR3	RNL	STA	VO3F	VOW	VSA											
Banks	STXB	0%	BAR	BNP	BOY	BPD	BSD2	CBK	CRI5	CSGN	DBK	ESB	FO4	IES5	KDB	LLOY	NBP	NDB	OKB	POP	RBS	SGE	STB	UBSN	XCA					
Chemicals	STXC	0%	AIR	AKU	BAS	BAY	CLN	DSM	ESC	JMA	LIN	LXS	NVJN	SDF	SOL	STC	SYNN													
Oil & Gas	STXE	0%	ENT	ESE	F3D	GDG	P2F	REP	ROSB	SBMO	SPE	STE	THP	TOT																
Financial Services	STXF	0%	BAEB	BAER	CL6	CSV	EAI	ESF	EUQ	III	IIL	INV	MFX	PAR	SDRF	STF														
Industrial Goods & Services	STXG	0%	ABBN	ADEN	AOM	C1C	DPW	ESG	FIN	FRA	G1A	IMI	KC4	KNI	LRC	NXS	PRY	RSH	SIE	STG	SUN	TKA	TPK	TUN	VAC	VLM	W7L	WLY		
Health Care	STXH	0%	AZN	ESH	NOVN	ROG	SNW	STH																						
Insurance	STXI	0%	AEN	ALV	ASG	AV	AXA	BALN	CMA	ESI	HELN	HNR1	INN	LGE	MUN	MUV2	OML	PRU	RSA	RUKN	SDR	SLF	SLHN	SMPA	STI	ZURN				
Travel & Leisure	STXL	0%	ACR	AFR	BAI	CCL	ESV	IHG	LHA	STV	TUI																			
Media	STXM	0%	DCS	DMG	ESM	HAV	INF	MDS5	MMT	PSM	PU4	REL	STM	SWS	UBM	VVU	WOS	WPP												
Construction & Materials	STXN	0%	ASS	BGP	CIL	CRG	EF3	ESN	GBF	GEBN	GOB	HEI	HOLN	HOT	KBW	NIH	OCI1	SIK	SKA	SQU	STN	UCM	WIE							
Food & Beverage	STXO	0%	BSN	ESO	HEH	HNK	STO	ULV	UNI																					
Personal & Household Goods	STXP	0%	ADS	CFR	DIO	ESZ	GRB	HEN3	HESF	LOR	LUX	MOH	PHI1	STZ	UHR	UHRN														
Retail	STXR	0%	CAJ	CAR	ESR	KEK	MEO	PPX	STR																					
Basic Resources	STXS	0%	AAL	ACE	ATO	BLT	ENUR	ERA	ERS	ESS	ISP	KAZ	KCO	LMI	NDAF	NHD	NKF	OUT	RIO	RKK	RPL	STS	SZG	TEN	VAS	VR9	XTA		
Telecommunications	STXT	0%	BX7	DTE	EIA	EST	FTE	STT	TLSN	TNE5	TQI																			
Utilities	STXU	0%	E2F	EAM	EG4	ENL5	EOA	ESU	FOT	GAN	GZF	IBE	RE2	RW3F	RWE	SNF	STU	VVD												
Real Estate	STXV	0%	BLN	HMS	IMO	LAN	LIFN	LIIG	SEL	STL	UBL	WER																		
Technology	STXY	0%	AXI	CGM	ESY	IFX	ISY	SAP	SGM	STY	TTEB	UTDI	WIN																	
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	GTI	MDAX	SLI	SMI	SMIM	STXX	TDX								
Money Market Products	LIBO	100%	FEO1	FEU3																										
Fixed Income Products - CONF	SWIS	100%	CONF																											
Volatility Index Products	VOLA	100%	VSX1																											