clear to trade

eurex clearing *circular 105/10*

Date: December 30, 2010
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: 065/10

Contact: Risk Operations, tel. +49-69-211-1 24 52, e-mail: risk@eurexchange.com

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 **January 7, 2011**, 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 January 7, 2011.

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

Attachment to Eurex Clearing circular 105/10

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

Sector	Margin Group	Offset Factor	Margin Class Codes																																			
Automobiles & Parts	STXA	0%	BM3F	BMW	ESA	FIA5	MCH	PEU	PIL	RNL	STA	VSA																										
Banks	STXB	0%	BAKN	BAR	BAT	BCA	BDS	BDV	BNP	BOY	BPD	BPM	BSD2	CBK	CRI5	CSGN	CVA	DBK	DXB	EBO	ESB	FO4	IES5	KDB	ME9	MPI	NBP	POP	RAW	SGE	STB	UBSN	XCA					
Chemicals	STXC	0%	BAS	BAYE	CLN	ESC	JMA	LIN	LXS	NVJN	RHD	STC	V1S																									
Industrial Goods & Services	STXG	0%	ABBN	ESG	FRA	G1A	IMI	KC4	LRC	MTA	SIE	SND	STG	TGM	VED	VLM																						
Health Care	STXH	0%	ESH	GKL	SNW	STH																																
Insurance	STXI	0%	AEN	ALV	ASG	AV	AXA	BALN	ESI	FPF	INN	LGE	MUV2	OML	RUKN	SLF	SMPA	STI	ZURN																			
Travel & Leisure	STXL	0%	ACR	AFR	BAI	ESV	IBL	IHG	LHA	STV																												
Media	STXM	0%	ESM	FSE	PSO	STM	SWS	UBM	VVU	WPP																												
Construction & Materials	STXN	0%	BYG	CIL	CRG	ESN	GBF	GEBN	GOB	GOP	HEI	HOLN	SQU	STN	UCM																							
Food & Beverage	STXO	0%	BSN	C3B	DGE	ESO	HEH	ITK	ITKN	NESN	PER	STO	ULV	UNI																								
Personal & Household Goods	STXP	0%	BRB	CF1B	CFR	DIO	ESZ	LOR	MOH	PHI1	STZ	UHR	UHRN																									
Telecommunications	STXT	0%	CWF	DTE	EST	FTE	STT	TNE5	TQI																													
Utilities	STXU	0%	ENL5	EOA	ESU	GZF	RW3F	RWE	STU	VVD																												
Technology	STXY	0%	CGM	ESY	OCE	SAP	STY																															
Oil & Gas	STXE	50%	BOTD	ENT	ESE	REP	ROSB	ROY	STE	TOT																												
Financial Services	STXF	50%	B3K	EAI	ESF	EUQ	HRX	IIL	INV	MFX	SOI	STF																										
Retail	STXR	50%	ESR	SBR	STR	TSCO																																
Basic Resources	STXS	50%	AAL	BLT	ERA	ERS	ESS	KAZ	LMI	RIO	RKK	STS	XTA																									
Fixed Income Products	BUBO	0%	FGBL	FGBM	FGBX	FGBS																																
Non-Sector Index Products	DMIX	100%	2MI	600	DAX	EUN2	EUSX	EXS1	FOX	FRDX	GII	GST	GTD	MDAX	SMI	SMIM	STXX	TDX																				
Money Market Products	LIBO	100%	FEO1	FEU3																																		
Fixed Income Products - CONF	SWIS	43%	CONF																																			
Volatility Index Products	VOLA	100%	VSX1																																			
Emission Futures & Options	EMFO	25%	F2PE	FCER																																		