



eurex clearing

rundschreiben 016/10

Datum: Frankfurt, 19. März 2010
Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
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Margins: Anpassung der Zusammensetzung und Offset-Faktoren von sektorenbasierten Margin-Gruppen

Verweis auf Eurex-Rundschreiben: 070/09

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Zielgruppe:

- Front Office/Handel
- Middle + Backoffice
- Revision/Security Coordination

Anhang:

Aktualisierte Übersicht der Eurex-Margin-Gruppen und der Offset-Faktoren in der Produktionsumgebung

Zum **24. März 2010** erfolgt eine Anpassung der Margin-Gruppen.

Die Anlage enthält eine Übersicht über die mit Wirkung zum 24. März 2010 gültige Zusammensetzung der Margin-Gruppen, die jeweiligen zugehörigen Margin-Klassen und die Offset-Faktoren der einzelnen Margin-Gruppen in der Produktionsumgebung.

Margin Group Name	Margin Group Code	Offset Factor	Margin Class Code
Automobiles & Parts	STXA	0%	BMW
Automobiles & Parts	STXA	0%	ESA
Automobiles & Parts	STXA	0%	FIA5
Automobiles & Parts	STXA	0%	MCH
Automobiles & Parts	STXA	0%	PEU
Automobiles & Parts	STXA	0%	RNL
Automobiles & Parts	STXA	0%	STA
Automobiles & Parts	STXA	0%	VSA
Banks	STXB	0%	BDS
Banks	STXB	0%	BDV
Banks	STXB	0%	BNP
Banks	STXB	0%	BOY
Banks	STXB	0%	BPI
Banks	STXB	0%	BSD2
Banks	STXB	0%	CRI5
Banks	STXB	0%	DBK
Banks	STXB	0%	ESB
Banks	STXB	0%	IES5
Banks	STXB	0%	MPI
Banks	STXB	0%	POP
Banks	STXB	0%	SGE
Banks	STXB	0%	STB
Banks	STXB	0%	XCA
Chemicals	STXC	0%	AIR
Chemicals	STXC	0%	BAS
Chemicals	STXC	0%	BAYE
Chemicals	STXC	0%	ESC
Chemicals	STXC	0%	LIN
Chemicals	STXC	0%	STC
Oil & Gas	STXE	0%	BOTD
Oil & Gas	STXE	0%	ENT
Oil & Gas	STXE	0%	ESE
Oil & Gas	STXE	0%	F3D
Oil & Gas	STXE	0%	REP
Oil & Gas	STXE	0%	ROY
Oil & Gas	STXE	0%	STE
Oil & Gas	STXE	0%	TOT
Financial Services	STXF	0%	DB1
Financial Services	STXF	0%	EMG
Financial Services	STXF	0%	ESF
Financial Services	STXF	0%	HRX
Financial Services	STXF	0%	INV
Financial Services	STXF	0%	STF
Industrial Goods & Services	STXG	0%	AOM
Industrial Goods & Services	STXG	0%	DPW
Industrial Goods & Services	STXG	0%	ESG
Industrial Goods & Services	STXG	0%	G1A
Industrial Goods & Services	STXG	0%	SGL
Industrial Goods & Services	STXG	0%	SIE
Industrial Goods & Services	STXG	0%	SND
Industrial Goods & Services	STXG	0%	STG

Margin Group Name	Margin Group Code	Offset Factor	Margin Class Code
Industrial Goods & Services	STXG	0%	TKA
Industrial Goods & Services	STXG	0%	VAC
Industrial Goods & Services	STXG	0%	VED
Insurance	STXI	0%	AEN
Insurance	STXI	0%	ALV
Insurance	STXI	0%	ASG
Insurance	STXI	0%	AXA
Insurance	STXI	0%	ESI
Insurance	STXI	0%	FPF
Insurance	STXI	0%	INN
Insurance	STXI	0%	MUN
Insurance	STXI	0%	OML
Insurance	STXI	0%	RUKN
Insurance	STXI	0%	SLHN
Insurance	STXI	0%	STI
Travel & Leisure	STXL	0%	ACR
Travel & Leisure	STXL	0%	ESV
Travel & Leisure	STXL	0%	LHA
Travel & Leisure	STXL	0%	STV
Construction & Materials	STXN	0%	BYG
Construction & Materials	STXN	0%	CIL
Construction & Materials	STXN	0%	ESN
Construction & Materials	STXN	0%	GOB
Construction & Materials	STXN	0%	HOLN
Construction & Materials	STXN	0%	HOT
Construction & Materials	STXN	0%	SQU
Construction & Materials	STXN	0%	STN
Personal & Household Goods	STXP	0%	CFR
Personal & Household Goods	STXP	0%	DIO
Personal & Household Goods	STXP	0%	ESZ
Personal & Household Goods	STXP	0%	MOH
Personal & Household Goods	STXP	0%	STZ
Personal & Household Goods	STXP	0%	UHR
Personal & Household Goods	STXP	0%	UHRN
Basic Resources	STXS	0%	ATO
Basic Resources	STXS	0%	ERA
Basic Resources	STXS	0%	ERS
Basic Resources	STXS	0%	ESS
Basic Resources	STXS	0%	ISP
Basic Resources	STXS	0%	KAZ
Basic Resources	STXS	0%	LMI
Basic Resources	STXS	0%	NHD
Basic Resources	STXS	0%	STS
Basic Resources	STXS	0%	SZG
Basic Resources	STXS	0%	VR9
Utilities	STXU	0%	EOA
Utilities	STXU	0%	ESU
Utilities	STXU	0%	GZF
Utilities	STXU	0%	IBE
Utilities	STXU	0%	RW3F
Utilities	STXU	0%	RWE

Margin Group Name	Margin Group Code	Offset Factor	Margin Class Code
Utilities	STXU	0%	STU
Technology	STXY	0%	ASM
Technology	STXY	0%	ESY
Technology	STXY	0%	SGM
Technology	STXY	0%	STY
Fixed Income Products	BUBO	33%	FGBL
Fixed Income Products	BUBO	33%	FGBM
Fixed Income Products	BUBO	33%	FGBS
Fixed Income Products	BUBO	33%	FGBX
CONF	SWIS	43%	CONF
Food & Beverage	STXO	50%	ESO
Food & Beverage	STXO	50%	ITKN
Food & Beverage	STXO	50%	STO
Food & Beverage	STXO	50%	ULV
Food & Beverage	STXO	50%	UNI
Telecommunications	STXT	50%	DTE
Telecommunications	STXT	50%	EST
Telecommunications	STXT	50%	FTE
Telecommunications	STXT	50%	STT
Telecommunications	STXT	50%	TNE5
Non-Sector Index Products	DMIX	100%	2LA
Non-Sector Index Products	DMIX	100%	2MI
Non-Sector Index Products	DMIX	100%	2SM
Non-Sector Index Products	DMIX	100%	600
Non-Sector Index Products	DMIX	100%	DAX
Non-Sector Index Products	DMIX	100%	DDAX
Non-Sector Index Products	DMIX	100%	EDV
Non-Sector Index Products	DMIX	100%	EUN2
Non-Sector Index Products	DMIX	100%	EUSX
Non-Sector Index Products	DMIX	100%	EXS1
Non-Sector Index Products	DMIX	100%	MDAX
Non-Sector Index Products	DMIX	100%	SLI
Non-Sector Index Products	DMIX	100%	SMI
Non-Sector Index Products	DMIX	100%	SMIM
Non-Sector Index Products	DMIX	100%	STXX
Money Market Products	LIBO	100%	FEU3
Money Market Products	LIBO	100%	OEU3
Health Care	STXH	100%	ESH
Health Care	STXH	100%	SNW
Health Care	STXH	100%	STH
Media	STXM	100%	ESM
Media	STXM	100%	STM
Media	STXM	100%	VVU
Retail	STXR	100%	CAR
Retail	STXR	100%	ESR
Retail	STXR	100%	STR
VOLATILITY INDEX	VOLA	100%	VSX1
Emission Futures & Options	EMFO	25%	F2PE
Emission Futures & Options	EMFO	25%	FCER
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5E0
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5E1

Margin Goup Name	Margin Group Code	Offset Factor	Margin Class Code
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5E2
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5E3
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5H0
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5H1
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5H2
ITRAXX EUROPE & HIVOL 5 YR FUTURE	FCDS	0%	F5H3