

clear to trade



## eurex clearing circular 070/09

**Date:** Frankfurt, November 26, 2009  
**Recipients:** All Clearing Members of Eurex Clearing AG and Vendors  
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### **Margins: Adjustment of Composition and Offset Factors of sector-based Margin Groups**

**Related Eurex Circulars:** 307/08

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**Content may be most important for:**

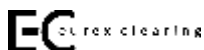
- Front Office/Trading
- Middle + Backoffice
- Auditing/Security Coordination

**Attachment:**

Updated overview of margin groups and offset factors in production environment

Effective **December 2, 2009**, 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, valid as of December 2, 2009.



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