clear to trade

e u r e x c l e a r i n g *circular 154/13*

Date: 19 December 2013
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

Action required

Margins: Adjustment of composition and offset factors of sector-based margin groups

Related Eurex Clearing circular: 101/13

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Content may be most important for:	**Attachment:**
Ü Front Office/Trading Ü Middle + Backoffice Ü Auditing/Security Coordination	Updated overview of Eurex margin groups and offset factors in production environment

Effective **30 December 2013** after end-of-day batch processing, sector-based margin groups will be adjusted.

The attachment contains 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 30 December 2013 after end-of-day batch processing.

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Heike Eckert, Thomas Laux,
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Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht
Frankfurt/Main

MARGIN_GROUP_NAME	MARGIN_GROUP	OFFSET	MARGIN_CLASS_CODES																	
Fixed Income Products	BUBO	0%	FEU3	FGBL	FGBM	FGBS	FGBX													
French Fixed Income Products	FRAN	43%	FOAM	FOAT																
Non-Sector Index Products	DMIX	100%	2LA	2MI	2SM	600	DAX	DDAX	EUSX	GII	LCXE	MCXE	MDAX	SCXE	SLI	SMIM	STXX	SXXE		
Italian Fixed Income Products	ITAL	43%	BTP	FBTM	FBTS															
Money Market Products	LIBO	100%	FEO1																	
Automobiles & Parts	STXA	0%	BMW	DAI	ESA	MCH	POR3	STA	VO3F	VOW										
Banks	STXB	0%	BNP	BOY	BSD2	DBK	ESB	KDB	SGE	STB	SWEF									
Chemicals	STXC	0%	AIR	BAS	BAY	EMC	ESC	STC												
Oil & Gas	STXE	50%	ENT	ESE	STE	TOT														
Financial Services	STXF	0%	EAI	ESF	MFX	STF														
Industrial Goods & Services	STXG	0%	ABBN	ESG	FIN	SND	STG	TPK	WLY											
Health Care	STXH	0%	ESH	ROG	SNW	STH														
Insurance	STXI	0%	ALV	AXA	CMA	ESI	INN	MUV2	STI											
Travel & Leisure	STXL	100%	AFR	ESV	STV															
Media	STXM	0%	ELV	ESM	REL	STM	WPP													
Construction & Materials	STXN	50%	ESN	GOB	SQU	STN														
Food & Beverage	STXO	0%	DGE	ESO	ITK	STO	ULV	UNI												
Personal & Household Goods	STXP	0%	CFR	DIO	ESZ	MOH	STZ	UHR	UHRN											
Retail	STXR	100%	CAR	ESR	STR															
Basic Resources	STXS	0%	AAL	BLT	GLI	RIO	STS	VR9	XTA											
Telecommunications	STXT	0%	DTE	EST	O2D	STT	TNE5													
Utilities	STXU	50%	EOA	ESU	RW3F	RWE	STU													
Real Estate	STXV	0%	CL6	SEL	STL	UBL														
Technology	STXY	0%	ARM	IFX																
Fixed Income Products - CONF	SWIS	43%	CONF																	
Volatility Index Products	VOLA	100%	VSX1																	