

clear to trade



eurex clearing circular 176/14

Date: 2 December 2014
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 effective 5 December 2014

Related Eurex Clearing Circular: 107/14

Contact: Risk Control, T +49-69-211-1 24 52, risk@eurexclearing.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 **5 December 2014** 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 5 December 2014 after end-of-day batch processing.



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@eurexclearing.com
www.eurexclearing.com

Chairman of the
Supervisory Board:
Hugo Bänziger

Executive Board:
Thomas Book (CEO),
Heike Eckert, Matthias Graulich,
Thomas Laux, Erik Tim Müller

Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht
Frankfurt/Main

MARGIN_GROUP_NAME	MARGIN_GROUP	OFFSET	MARGIN_CLASS_CODES																	
Fixed Income Products	BUBO	0%	FGBL	FGBM	FGBS	FOAM														
Non-Sector Index Products	DMIX	100%	2LA	2MI	2SM	600	DAX	DDAX	EUSX	FOX	LCXE	MCXE	MDAX	SCXE	SLI	SMI	SMIM	STXX	SXXE	TDX
Italian Fixed Income Products	ITAL	43%	BTP	FBTM	FBTS															
Money Market Products	LIBO	43%	FEO1																	
Automobiles & Parts	STXA	0%	BMW	DAI	POR3	RNL														
Banks	STXB	0%	BNP	BOY	BPE	BSD2	CRI5	ESB	IES5	STB	XCA									
Chemicals	STXC	0%	AIR	BAS	BNR	EMC	ESC	STC												
Oil & Gas	STXE	50%	ENT	ESE	REP	ROY	STE	TOT												
Financial Services	STXF	50%	ACK	ESF	STF															
Industrial Goods & Services	STXG	0%	AAI	ESG	LEOF	SND	STG													
Health Care	STXH	0%	ROG	STH																
Insurance	STXI	0%	ALV	ASG	AXA	ESI	STI													
Travel & Leisure	STXL	50%	ESV	RY4H	STV															
Media	STXM	0%	ELV	ESM	STM	WOS														
Construction & Materials	STXN	0%	CIL	ESN	GOB	STN														
Food & Beverage	STXO	50%	ESO	STO	ULV	UNI														
Personal & Household Goods	STXP	0%	DIO	ESZ	MOH	STZ														
Retail	STXR	0%	CAJ	ESR	MEO	STR														
Basic Resources	STXS	0%	AAL	BLT	ESS	GLI	RIO	STS												
Telecommunications	STXT	0%	EST	FTE	STT															
Utilities	STXU	0%	ESU	GZF	IBE	RWE	STU													
Real Estate	STXV	0%	DEQF	FDR	ICAD	LIFN	SEL	STL	UBL	WER										
Fixed Income Products - CONF	SWIS	43%	CONF																	
Volatility Index Products	VOLA	100%	VSX1																	