

clear to trade



eurex clearing circular 041/15

Date: 9 April 2015
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

**Margins: Adjustment of composition and offset factors of
sector-based margin groups effective 15 April 2015**

Related Eurex Clearing Circular: 176/14

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 **15 April 2015**, 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 15 April 2015 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	LCXE	MCXE	MDAX	SCXE	STXX	SXXE	TDX
Italian Fixed Income Products	ITAL	43%	BTP	FBTS												
Money Market Products	LIBO	43%	FEU3													
Automobiles & Parts	STXA	0%	BMW	DAI	MCH	RNL										
Banks	STXB	0%	BNP	BOY	CRI5	ESB	IES5	INN	STB	XCA						
Chemicals	STXC	0%	AIR	BAS	EMC	ESC	LIN	STC								
Oil & Gas	STXE	0%	BGF	BP	ESE	ROSB	ROY	STE	TOT							
Financial Services	STXF	0%	ACK	DB1	ESF	STF										
Industrial Goods & Services	STXG	0%	BPO	ESG	FHZ	PHI1	SIE	SND	STG							
Health Care	STXH	0%	ESH	SNW	STH											
Insurance	STXI	0%	ALV	AXA	ESI	MUV2	STI									
Travel & Leisure	STXL	50%	ESV	RY4H	STV											
Media	STXM	50%	ELV	ESM	STM	WOS										
Construction & Materials	STXN	0%	ESN	GOB	SQU	STN										
Food & Beverage	STXO	0%	ESO	STO												
Personal & Household Goods	STXP	0%	DIO	ESZ	LOR	MOH	STZ									
Retail	STXR	100%	ESR	STR												
Basic Resources	STXS	0%	AAL	BLT	GLI	RIO	STS									
Telecommunications	STXT	0%	DTE	EST	STT											
Utilities	STXU	0%	ESU	GZF	STU											
Real Estate	STXV	0%	SEL	STL	UBL											
Fixed Income Products - CONF	SWIS	43%	CONF													
Volatility Index Products	VOLA	100%	VSX1													