clear to trade

e u r e x c l e a r i n g *circular 107/14*

Date: 11 August 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

Related Eurex Clearing Circular: 034/14

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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 **15 August 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 15 August 2014 after end-of-day batch processing.

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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	FGBX	FOAM	FOAT										
Non-Sector Index Products	DMIX	100%	2LA	2MI	2SM	600	DAX	DDAX	EUSX	LCXE	MCXE	MDAX	SCXE	SLI	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													
Banks	STXB	0%	BNP	BOY	BPE	BSD2	CRI5	ESB	IES5	STB	XCA							
Chemicals	STXC	0%	AIR	BAS	EMC	ESC	LIN	STC										
Oil & Gas	STXE	0%	ENT	ESE	REP	STE	TOT											
Financial Services	STXF	100%	DB1	ESF	STF													
Industrial Goods & Services	STXG	0%	ESG	SND	STG	TPK												
Health Care	STXH	100%	ESH	SNW	STH													
Insurance	STXI	0%	ALV	AXA	CMA	ESI	INN	PRU	STI									
Travel & Leisure	STXL	50%	AFR	ESV	INR	LHA	STV											
Media	STXM	0%	ELV	ESM	REL	STM												
Construction & Materials	STXN	50%	ESN	GOB	SQU	STN												
Food & Beverage	STXO	0%	ESO	STO	ULV	UNI												
Personal & Household Goods	STXP	50%	CFR	DIO	ESZ	MOH	STZ											
Retail	STXR	0%	CAR	DIA	ESR	STR												
Basic Resources	STXS	0%	AAL	ATO	BLT	GLI	RIO	STS	XTA									
Telecommunications	STXT	50%	EST	FTE	STT													
Utilities	STXU	0%	ESU	GZF	STU													
Real Estate	STXV	100%	BLN	HMS	LAN	SEL	STL											
Fixed Income Products - CONF	SWIS	43%	CONF															
Volatility Index Products	VOLA	100%	VSX1															