clear to trade

# eurex clearing *circular 101/13*

**Date:** 9 September 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:** 060/13

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

Effective **11 September 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 11 September 2013 after end-of-day batch processing.

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Thomas Book (CEO),
Jürg Spillmann (Deputy CEO),
Heike Eckert, Thomas Laux,
Erik Tim Müller, Andreas Preuss

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 | STXX | SXXE |
| Italian Fixed Income Products | ITAL | 43% | BTP | FBTS | | | | | | | | | | | | |
| Money Market Products | LIBO | 100% | FEO1 | | | | | | | | | | | | | |
| Automobiles & Parts | STXA | 0% | BMW | CON | DAI | ESA | MCH | POR3 | STA | VO3F | VOW | VSA | | | | |
| Banks | STXB | 0% | BNP | BOY | BPE | BPV | BSD2 | CRI5 | ESB | IES5 | SGE | STB | XCA | | | |
| Chemicals | STXC | 0% | AIR | BAS | EMC | ESC | LIN | SOL | STC | | | | | | | |
| Oil & Gas | STXE | 50% | ENT | ESE | REP | STE | TOT | | | | | | | | | |
| Financial Services | STXF | 0% | EAI | ESF | INV | MFX | STF | | | | | | | | | |
| Industrial Goods & Services | STXG | 0% | ESG | G1A | IMI | SND | STG | TPK | WLY | | | | | | | |
| Health Care | STXH | 0% | NOVN | ROG | STH | | | | | | | | | | | |
| Insurance | STXI | 0% | ALV | AXA | BALN | CMA | ESI | FO4 | STI | XNP | | | | | | |
| Travel & Leisure | STXL | 0% | CPG | ESV | STV | WTB | | | | | | | | | | |
| Media | STXM | 0% | ELV | ESM | REL | STM | WPP | | | | | | | | | |
| Construction & Materials | STXN | 0% | CIL | ESN | GOB | SQU | STN | | | | | | | | | |
| Food & Beverage | STXO | 100% | ESO | STO | ULV | UNI | | | | | | | | | | |
| Personal & Household Goods | STXP | 0% | CFR | DIO | ESZ | MOH | STZ | UHR | | | | | | | | |
| Retail | STXR | 50% | CAJ | CAR | ESR | STR | | | | | | | | | | |
| Basic Resources | STXS | 0% | AAL | ATO | BLT | ESS | GLI | ISP | RIO | STS | SZG | VR9 | XTA | | | |
| Telecommunications | STXT | 100% | O2D | TQI | TQIR | | | | | | | | | | | |
| Utilities | STXU | 50% | EOA | ESU | RW3F | RWE | STU | | | | | | | | | |
| Real Estate | STXV | 0% | BLN | HMS | LAN | SEL | STL | UBL | | | | | | | | |
| Technology | STXY | 0% | AXI | CGM | | | | | | | | | | | | |
| Fixed Income Products - CONF | SWIS | 43% | CONF | | | | | | | | | | | | | |
| Volatility Index Products | VOLA | 100% | VSX1 | | | | | | | | | | | | | |