clear to trade

eurex clearing *circular 122/15*

Date: 27 October 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 30 October 2015

Related Eurex Clearing Circular: 079/15

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

Effective **30 October 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 30 October 2015 after end-of-day batch processing.

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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	FOX	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	FAU	PEU	RNL										
Banks	STXB	0%	BNP	BPE	BPS	CRI5	ESB	IES5	INN	STB	XCA						
Chemicals	STXC	0%	AIR	BAS	BNR	EMC	ESC	LIN	STC								
Oil & Gas	STXE	0%	BP	ENT	ESE	REP	ROSB	ROY	STE	TOT							
Financial Services	STXF	0%	ACK	ARLF	ESF	MFX	STF										
Industrial Goods & Services	STXG	0%	AAI	BPO	DUE	ESG	FHZ	G1A	PHI1	SIE	SND	STG	TKA				
Health Care	STXH	0%	ESH	SNW	STH												
Insurance	STXI	0%	AEN	ALV	ASG	AV	AXA	ESI	RUKN	STI							
Travel & Leisure	STXL	0%	ACR	ESV	STV												
Media	STXM	0%	ELV	ESM	STM	WOS											
Construction & Materials	STXN	0%	CRG	ESN	GOB	SQU	STN										
Food & Beverage	STXO	0%	ESO	PER	RMC	STO											
Personal & Household Goods	STXP	0%	DIO	ESZ	LOR	MOH	RBE	STZ									
Retail	STXR	0%	CAJ	ESR	MEO	STR											
Basic Resources	STXS	0%	AAL	BLTN	ESS	GLI	ISP	RIO	STS								
Telecommunications	STXT	0%	DTE	EST	KPN	STT	TQI										
Utilities	STXU	0%	ENZ	ESU	GZF	IBE	SEV	STU									
Real Estate	STXV	0%	CL6	COF	DEQF	FDR	GI6B	ICAD	PSP	SEL	STL	UBL	WER				
Technology	STXY	0%	ASM	NOA3	SGM												
Fixed Income Products - CONF	SWIS	43%	CONF														
Volatility Index Products	VOLA	100%	VSX1														