clear to trade

e u r e x c l e a r i n g *circular 009/13*

Date: 25 January 2013
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

⚠ **Action required**

Margins: Adjustment of composition and offset factors of sector-based margin groups

Related Eurex Clearing Circular: 077/12

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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 **30 January 2013** after end-of-day batch processing, sector-based margin groups will be adjusted.

The attachment comprises 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 on 30 January 2013 after end-of-day batch processing.

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Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main

Attachment to Eurex Clearing circular 009/13

MARGIN_GROUP_NAME	MARGIN_GROUP	OFFSET	MARGIN_CLASS_CODES												
Fixed Income Products	BUBO	43%	FGBL	FGBM	FGBS										
Non-Sector Index Products	DMIX	100%	2LA	2MI	2SM	600	DAX	DDAX	EUSX	LCXE	MCXE	MDAX	SCXE	STXX	SXXE
Italian Fixed Income Products	ITAL	43%	BTP	FBTM	FBTS										
Money Market Products	LIBO	100%	FEU3												
Automobiles & Parts	STXA	50%	BM3F	BMW	ESA	STA	VO3F	VOW							
Banks	STXB	0%	BOY	BPD	BPE	BPM	BPS	BPV	CRI5	ESB	IES5	ME9	STB	XCA	
Chemicals	STXC	0%	AIR	BAS	EMC	ESC	FPEF	STC							
Oil & Gas	STXE	0%	ENT	ESE	REP	STE	TOT								
Financial Services	STXF	100%	DB1	ESF	STF										
Industrial Goods & Services	STXG	0%	AAI	ESG	IMI	LRC	MTA	MTX	SIE	SND	STG	TPK			
Health Care	STXH	0%	ESH	ESL	SNW	STH									
Insurance	STXI	0%	AEN	ALV	AXA	CMA	ESI	LGE	OML	PRU	SLF	STI			
Travel & Leisure	STXL	100%	ACR	ESV	STV										
Media	STXM	0%	ELV	ESM	INF	REL	STM	UBM	WPP						
Construction & Materials	STXN	50%	BYG	ESN	GOB	KBW	SQU	STN							
Food & Beverage	STXO	0%	ESO	HEH	STO	UNI									
Personal & Household Goods	STXP	0%	DIO	ESZ	LUX	MOH	STZ								
Retail	STXR	0%	CAJ	CAR	ESR	STR									
Basic Resources	STXS	0%	AAL	ATO	BLT	ESS	ISP	KAZ	RIO	STS	VR9				
Telecommunications	STXT	0%	EST	FTE	STT	TNE5	TQI	TQIR							
Utilities	STXU	0%	ENL5	EOA	ESU	RW3F	RWE	STU	UEI						
Real Estate	STXV	0%	CL6	LIFN	SEL	STL	UBL								
Technology	STXY	100%	ASM	ESY	STY										
Fixed Income Products - CONF	SWIS	43%	CONF												
Volatility Index Products	VOLA	100%	VSX1												