clear to trade

eurex clearing
rundschreiben 087/13

Datum: 22. Juli 2013
Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
Autorisiert von: Thomas Laux

⚠ **Aktion erforderlich** ⚠ **Hohe Priorität**

Margining by Contract and Maturity: Parameter-Anpassung ab der Tagesendverarbeitung vom 24. Juli 2013

Verweis auf Eurex Clearing-Rundschreiben: 050/13
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Zielgruppe:

- Middle + Backoffice
- Revision/Security Coordination

Anhang:
Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 24. Juli 2013

Anbei erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom **24. Juli 2013** gültigen Parameter.

Die neuen Maturity-Faktoren werden bereits in der untertägigen Datei „PARAYYMMDD00.dat“ enthalten sein.

Die neuen Margin-Parameter werden bereits in der untertägigen Datei „PARMINTRYYMMDD00.dat“ enthalten sein.

Die Anlage umfasst die neuen Maturity-Faktoren und Margin-Parameter von Produkten mit Margining by Contract and Maturity (Single Stock Dividend Futures, Sector Index Dividend Futures und Agrar-Futures).

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

Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of End-of-day batch run on 24 July 2013

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
A2AL	A2AL	2013	12	P	9.935	1.00
A2AL	A2AL	2014	12	P	9.935	0.85
A2AL	A2AL	2015	12	P	9.935	0.89
A2AL	A2AL	2016	12	P	9.935	0.89
A2AL	A2AL	2017	12	P	9.935	0.90
A2BB	A2BB	2013	12	P	15.278	0.32
A2BB	A2BB	2014	12	P	15.278	0.80
A2BB	A2BB	2015	12	P	15.278	0.99
A2BB	A2BB	2016	12	P	15.278	0.97
A2BB	A2BB	2017	12	P	15.278	1.00
A2EN	A2EN	2013	12	P	58.657	1.00
A2EN	A2EN	2014	12	P	58.657	0.74
A2EN	A2EN	2015	12	P	58.657	0.77
A2EN	A2EN	2016	12	P	58.657	0.85
A2EN	A2EN	2017	12	P	58.657	0.64
A2IR	A3IR	2013	12	P	12.023	0.16
A2IR	A3IR	2014	12	P	12.023	0.36
A2IR	A3IR	2015	12	P	12.023	1.00
A2IR	A3IR	2016	12	P	12.023	1.00
A2IR	A3IR	2017	12	P	12.023	1.00
A2LV	A2LV	2013	12	P	9.956	0.31
A2LV	A2LV	2014	12	P	9.956	0.73
A2LV	A2LV	2015	12	P	9.956	0.87
A2LV	A2LV	2016	12	P	9.956	1.00
A2LV	A2LV	2017	12	P	9.956	0.81
A2OM	A2OM	2013	12	P	14.556	0.91
A2OM	A2OM	2014	12	P	14.556	0.82
A2OM	A2OM	2015	12	P	14.556	1.00
A2OM	A2OM	2016	12	P	14.556	0.93
A2OM	A2OM	2017	12	P	14.556	0.94
A2SG	A2SG	2013	12	P	21.152	0.71
A2SG	A2SG	2014	12	P	21.152	1.00
A2SG	A2SG	2015	12	P	21.152	0.87
A2SG	A2SG	2016	12	P	21.152	0.92
A2SG	A2SG	2017	12	P	21.152	0.77
A2SM	A2SM	2013	12	P	7.83	1.00
A2SM	A2SM	2014	12	P	7.83	0.53
A2SM	A2SM	2015	12	P	7.83	1.00
A2SM	A2SM	2016	12	P	7.83	1.00
A2SM	A2SM	2017	12	P	7.83	1.00
A2XA	A2XA	2013	12	P	18.177	0.37
A2XA	A2XA	2014	12	P	18.177	0.61
A2XA	A2XA	2015	12	P	18.177	0.87

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
A2XA	A2XA	2016	12	P	18.177	1.00
A2XA	A2XA	2017	12	P	18.177	0.72
A2ZN	A2ZN	2013	12	P	6.28	0.47
A2ZN	A2ZN	2014	12	P	6.28	0.64
A2ZN	A2ZN	2015	12	P	6.28	0.99
A2ZN	A2ZN	2016	12	P	6.28	0.99
A2ZN	A2ZN	2017	12	P	6.28	1.00
B2AR	B2AR	2013	12	P	42.95	0.42
B2AR	B2AR	2014	12	P	42.95	0.80
B2AR	B2AR	2015	12	P	42.95	0.97
B2AR	B2AR	2016	12	P	42.95	0.99
B2AR	B2AR	2017	12	P	42.95	1.00
B2AS	B2AS	2013	12	P	12.5	0.31
B2AS	B2AS	2014	12	P	12.5	0.53
B2AS	B2AS	2015	12	P	12.5	0.86
B2AS	B2AS	2016	12	P	12.5	1.00
B2AS	B2AS	2017	12	P	12.5	0.74
B2AY	B2AY	2013	12	P	8.607	0.29
B2AY	B2AY	2014	12	P	8.607	0.60
B2AY	B2AY	2015	12	P	8.607	1.00
B2AY	B2AY	2016	12	P	8.607	0.98
B2AY	B2AY	2017	12	P	8.607	0.93
B2BV	B2BV	2013	12	P	26.476	0.41
B2BV	B2BV	2014	12	P	26.476	1.00
B2BV	B2BV	2015	12	P	26.476	1.00
B2BV	B2BV	2016	12	P	26.476	1.00
B2BV	B2BV	2017	12	P	26.476	1.00
B2BV	B3BV	2013	12	P	26.476	0.41
B2BV	B3BV	2014	12	P	26.476	1.00
B2BV	B3BV	2015	12	P	26.476	1.00
B2BV	B3BV	2016	12	P	26.476	1.00
B2BV	B3BV	2017	12	P	26.476	1.00
B2LT	B2LT	2013	12	P	9.241	0.21
B2LT	B2LT	2014	12	P	9.241	0.92
B2LT	B2LT	2015	12	P	9.241	0.99
B2LT	B2LT	2016	12	P	9.241	0.99
B2LT	B2LT	2017	12	P	9.241	1.00
B2MW	B2MW	2013	12	P	22.391	1.00
B2MW	B2MW	2014	12	P	22.391	0.50
B2MW	B2MW	2015	12	P	22.391	0.95
B2MW	B2MW	2016	12	P	22.391	0.76
B2MW	B2MW	2017	12	P	22.391	0.65
B2NP	B2NP	2013	12	P	29.312	0.46
B2NP	B2NP	2014	12	P	29.312	0.63
B2NP	B2NP	2015	12	P	29.312	0.93
B2NP	B2NP	2016	12	P	29.312	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
B2NP	B2NP	2017	12	P	29.312	0.85
B2P	B2P	2013	12	P	9.86	0.30
B2P	B2P	2014	12	P	9.86	0.90
B2P	B2P	2015	12	P	9.86	0.93
B2P	B2P	2016	12	P	9.86	0.99
B2P	B2P	2017	12	P	9.86	1.00
B2SN	B2SN	2013	12	P	20.584	0.17
B2SN	B2SN	2014	12	P	20.584	0.30
B2SN	B2SN	2015	12	P	20.584	0.90
B2SN	B2SN	2016	12	P	20.584	0.96
B2SN	B2SN	2017	12	P	20.584	1.00
B2T	B2T	2013	12	P	10.96	0.48
B2T	B2T	2014	12	P	10.96	0.76
B2T	B2T	2015	12	P	10.96	0.99
B2T	B2T	2016	12	P	10.96	0.99
B2T	B2T	2017	12	P	10.96	1.00
BUT	FBUT	2013	7	A	320	1.00
BUT	FBUT	2013	8	A	320	1.00
BUT	FBUT	2013	9	A	320	1.00
BUT	FBUT	2013	10	A	320	1.00
BUT	FBUT	2013	11	A	320	1.00
BUT	FBUT	2013	12	A	320	1.00
BUT	FBUT	2014	1	A	320	1.00
BUT	FBUT	2014	4	A	320	1.00
BUT	FBUT	2014	7	A	320	1.00
BUT	FBUT	2014	10	A	320	1.00
C2AR	C2AR	2013	12	P	17.007	0.56
C2AR	C2AR	2014	12	P	17.007	1.00
C2AR	C2AR	2015	12	P	17.007	0.89
C2AR	C2AR	2016	12	P	17.007	0.89
C2AR	C2AR	2017	12	P	17.007	0.89
C2AR	C3AR	2013	12	P	17.007	0.56
C2AR	C3AR	2014	12	P	17.007	1.00
C2AR	C3AR	2015	12	P	17.007	0.89
C2AR	C3AR	2016	12	P	17.007	0.89
C2AR	C3AR	2017	12	P	17.007	0.89
C2FR	C2FR	2013	12	P	18.045	0.76
C2FR	C2FR	2014	12	P	18.045	0.87
C2FR	C2FR	2015	12	P	18.045	1.00
C2FR	C2FR	2016	12	P	18.045	0.93
C2FR	C2FR	2017	12	P	18.045	0.92
C2RG	C2RG	2013	12	P	14.132	0.61
C2RG	C2RG	2014	12	P	14.132	0.72
C2RG	C2RG	2015	12	P	14.132	0.74
C2RG	C2RG	2016	12	P	14.132	0.75
C2RG	C2RG	2017	12	P	14.132	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
C2RI	C2RI	2013	12	P	52.321	0.53
C2RI	C2RI	2014	12	P	52.321	1.00
C2RI	C2RI	2015	12	P	52.321	0.93
C2RI	C2RI	2016	12	P	52.321	0.82
C2RI	C2RI	2017	12	P	52.321	0.82
C2RI	C3RI	2013	12	P	52.321	0.53
C2RI	C3RI	2014	12	P	52.321	1.00
C2RI	C3RI	2015	12	P	52.321	0.93
C2RI	C3RI	2016	12	P	52.321	0.82
C2RI	C3RI	2017	12	P	52.321	0.82
C2SG	C2SG	2013	12	P	31.114	0.32
C2SG	C2SG	2014	12	P	31.114	1.00
C2SG	C2SG	2015	12	P	31.114	0.83
C2SG	C2SG	2016	12	P	31.114	0.64
C2SG	C2SG	2017	12	P	31.114	0.64
C2SG	C3SG	2013	12	P	31.114	0.32
C2SG	C3SG	2014	12	P	31.114	1.00
C2SG	C3SG	2015	12	P	31.114	0.83
C2SG	C3SG	2016	12	P	31.114	0.64
C2SG	C3SG	2017	12	P	31.114	0.64
D2AI	D2AI	2013	12	P	12.824	0.32
D2AI	D2AI	2014	12	P	12.824	0.91
D2AI	D2AI	2015	12	P	12.824	1.00
D2AI	D2AI	2016	12	P	12.824	0.95
D2AI	D2AI	2017	12	P	12.824	0.95
D2B1	D2B1	2013	12	P	8.2	0.41
D2B1	D2B1	2014	12	P	8.2	0.75
D2B1	D2B1	2015	12	P	8.2	0.81
D2B1	D2B1	2016	12	P	8.2	1.00
D2B1	D2B1	2017	12	P	8.2	1.00
D2B1	D3B1	2013	12	P	8.2	0.41
D2B1	D3B1	2014	12	P	8.2	0.75
D2B1	D3B1	2015	12	P	8.2	0.81
D2B1	D3B1	2016	12	P	8.2	1.00
D2B1	D3B1	2017	12	P	8.2	1.00
D2BK	D2BK	2013	12	P	27.397	0.44
D2BK	D2BK	2014	12	P	27.397	0.80
D2BK	D2BK	2015	12	P	27.397	1.00
D2BK	D2BK	2016	12	P	27.397	0.86
D2BK	D2BK	2017	12	P	27.397	0.83
D2GE	D2GE	2013	12	P	6.28	0.94
D2GE	D2GE	2014	12	P	6.28	0.77
D2GE	D2GE	2015	12	P	6.28	1.00
D2GE	D2GE	2016	12	P	6.28	0.91
D2GE	D2GE	2017	12	P	6.28	0.92
D2TE	D2TE	2013	12	P	10.928	0.20

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
D2TE	D2TE	2014	12	P	10.928	0.53
D2TE	D2TE	2015	12	P	10.928	0.93
D2TE	D2TE	2016	12	P	10.928	1.00
D2TE	D2TE	2017	12	P	10.928	0.96
E2AS	E2AS	2013	12	P	27.55	1.00
E2AS	E2AS	2014	12	P	27.55	0.80
E2AS	E2AS	2015	12	P	27.55	1.00
E2AS	E2AS	2016	12	P	27.55	1.00
E2AS	E2AS	2017	12	P	27.55	1.00
E2NL	E2NL	2013	12	P	17.614	0.59
E2NL	E2NL	2014	12	P	17.614	0.82
E2NL	E2NL	2015	12	P	17.614	0.93
E2NL	E2NL	2016	12	P	17.614	1.00
E2NL	E2NL	2017	12	P	17.614	1.00
E2NT	E2NT	2013	12	P	10.163	0.55
E2NT	E2NT	2014	12	P	10.163	0.73
E2NT	E2NT	2015	12	P	10.163	0.86
E2NT	E2NT	2016	12	P	10.163	1.00
E2NT	E2NT	2017	12	P	10.163	0.98
E2OA	E2OA	2013	12	P	13.572	0.17
E2OA	E2OA	2014	12	P	13.572	0.58
E2OA	E2OA	2015	12	P	13.572	1.00
E2OA	E2OA	2016	12	P	13.572	0.89
E2OA	E2OA	2017	12	P	13.572	0.96
E2SL	E2SL	2013	12	P	6.28	1.00
E2SL	E2SL	2014	12	P	6.28	1.00
E2SL	E2SL	2015	12	P	6.28	1.00
E2SL	E2SL	2016	12	P	6.28	1.00
E2SL	E2SL	2017	12	P	6.28	1.00
EBD	FEBD	2013	12	P	12.45	0.25
EBD	FEBD	2014	12	P	12.45	1.00
EBD	FEBD	2015	12	P	12.45	0.71
EBD	FEBD	2016	12	P	12.45	0.38
EBD	FEBD	2017	12	P	12.45	0.38
EED	FEED	2013	12	P	6.28	0.34
EED	FEED	2014	12	P	6.28	0.44
EED	FEED	2015	12	P	6.28	1.00
EED	FEED	2016	12	P	6.28	1.00
EED	FEED	2017	12	P	6.28	1.00
EID	FEID	2013	12	P	6.28	0.10
EID	FEID	2014	12	P	6.28	0.50
EID	FEID	2015	12	P	6.28	0.82
EID	FEID	2016	12	P	6.28	0.99
EID	FEID	2017	12	P	6.28	1.00
EPP	FEPP	2013	11	A	2.3	1.00
EPP	FEPP	2014	4	A	2.3	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
EPP	FEPP	2014	6	A	2.3	1.00
EPP	FEPP	2015	4	A	2.3	1.00
ETD	FETD	2013	12	P	16.34	0.33
ETD	FETD	2014	12	P	16.34	1.00
ETD	FETD	2015	12	P	16.34	0.51
ETD	FETD	2016	12	P	16.34	0.37
ETD	FETD	2017	12	P	16.34	0.28
EUD	FEUD	2013	12	P	6.28	0.10
EUD	FEUD	2014	12	P	6.28	0.48
EUD	FEUD	2015	12	P	6.28	1.00
EUD	FEUD	2016	12	P	6.28	0.14
EUD	FEUD	2017	12	P	6.28	0.14
F1TE	F1TE	2013	12	P	22.153	0.67
F1TE	F1TE	2014	12	P	22.153	1.00
F2TE	F2TE	2013	12	P	22.153	0.61
F2TE	F2TE	2014	12	P	22.153	0.89
F2TE	F2TE	2015	12	P	22.153	0.93
F2TE	F2TE	2016	12	P	22.153	0.99
F2TE	F2TE	2017	12	P	22.153	1.00
G2OB	G2OB	2013	12	P	18.48	0.26
G2OB	G2OB	2014	12	P	18.48	0.54
G2OB	G2OB	2015	12	P	18.48	0.88
G2OB	G2OB	2016	12	P	18.48	0.99
G2OB	G2OB	2017	12	P	18.48	1.00
G2SK	G2SK	2013	12	P	6.28	1.00
G2SK	G2SK	2014	12	P	6.28	1.00
G2SK	G2SK	2015	12	P	6.28	1.00
G2SK	G2SK	2016	12	P	6.28	1.00
G2SK	G2SK	2017	12	P	6.28	1.00
G2SK	G3SK	2013	12	P	6.28	1.00
G2SK	G3SK	2014	12	P	6.28	1.00
G2SK	G3SK	2015	12	P	6.28	1.00
G2SK	G3SK	2016	12	P	6.28	1.00
G2SK	G3SK	2017	12	P	6.28	1.00
G2ZF	G2ZF	2013	12	P	15.84	0.33
G2ZF	G2ZF	2014	12	P	15.84	0.52
G2ZF	G2ZF	2015	12	P	15.84	1.00
G2ZF	G2ZF	2016	12	P	15.84	0.84
G2ZF	G2ZF	2017	12	P	15.84	0.86
H2SB	H2SB	2013	12	P	21.264	0.18
H2SB	H2SB	2014	12	P	21.264	0.55
H2SB	H2SB	2015	12	P	21.264	0.99
H2SB	H2SB	2016	12	P	21.264	0.99
H2SB	H2SB	2017	12	P	21.264	1.00
HOG	FHOG	2013	7	A	0.128	1.00
HOG	FHOG	2013	8	A	0.128	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
HOG	FHOG	2013	9	A	0.128	1.00
HOG	FHOG	2013	10	A	0.128	1.00
HOG	FHOG	2013	11	A	0.128	1.00
HOG	FHOG	2013	12	A	0.128	1.00
HOG	FHOG	2014	1	A	0.128	1.00
HOG	FHOG	2014	2	A	0.128	1.00
HOG	FHOG	2014	3	A	0.128	1.00
HOG	FHOG	2014	4	A	0.128	1.00
HOG	FHOG	2014	5	A	0.128	1.00
HOG	FHOG	2014	6	A	0.128	1.00
HOG	FHOG	2014	9	A	0.128	1.00
HOG	FHOG	2014	12	A	0.128	1.00
I2BE	I2BE	2013	12	P	21.736	0.62
I2BE	I2BE	2014	12	P	21.736	1.00
I2BE	I2BE	2015	12	P	21.736	0.99
I2BE	I2BE	2016	12	P	21.736	0.95
I2BE	I2BE	2017	12	P	21.736	0.96
I2ES	I2ES	2013	12	P	24.467	0.48
I2ES	I2ES	2014	12	P	24.467	0.99
I2ES	I2ES	2015	12	P	24.467	1.00
I2ES	I2ES	2016	12	P	24.467	1.00
I2ES	I2ES	2017	12	P	24.467	1.00
I2ES	I3ES	2013	12	P	24.467	0.48
I2ES	I3ES	2014	12	P	24.467	0.99
I2ES	I3ES	2015	12	P	24.467	1.00
I2ES	I3ES	2016	12	P	24.467	1.00
I2ES	I3ES	2017	12	P	24.467	1.00
I2NN	I2NN	2013	12	P	79.27	0.96
I2NN	I2NN	2014	12	P	79.27	1.00
I2NN	I2NN	2015	12	P	79.27	0.86
I2NN	I2NN	2016	12	P	79.27	0.89
I2NN	I2NN	2017	12	P	79.27	0.86
I2SP	I2SP	2013	12	P	32.067	0.40
I2SP	I2SP	2014	12	P	32.067	1.00
I2SP	I2SP	2015	12	P	32.067	0.82
I2SP	I2SP	2016	12	P	32.067	0.88
I2SP	I2SP	2017	12	P	32.067	0.90
I2TK	I2TK	2013	12	P	33.199	0.46
I2TK	I2TK	2014	12	P	33.199	0.68
I2TK	I2TK	2015	12	P	33.199	0.81
I2TK	I2TK	2016	12	P	33.199	0.80
I2TK	I2TK	2017	12	P	33.199	1.00
I2X	I2XD	2013	12	P	6.28	0.10
I2X	I2XD	2014	12	P	6.28	0.64
I2X	I2XD	2015	12	P	6.28	1.00
I2X	I2XD	2016	12	P	6.28	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
I2X	I2XD	2017	12	P	6.28	1.00
I2X	I3XD	2013	12	P	6.28	0.10
I2X	I3XD	2014	12	P	6.28	0.64
I2X	I3XD	2015	12	P	6.28	1.00
I2X	I3XD	2016	12	P	6.28	1.00
I2X	I3XD	2017	12	P	6.28	1.00
K2P	K2PN	2013	12	P	352.536	1.00
K2P	K2PN	2014	12	P	352.536	1.00
K2P	K2PN	2015	12	P	352.536	1.00
K2P	K2PN	2016	12	P	352.536	1.00
K2P	K2PN	2017	12	P	352.536	1.00
L2OR	L2OR	2013	12	P	15.252	0.23
L2OR	L2OR	2014	12	P	15.252	0.54
L2OR	L2OR	2015	12	P	15.252	0.72
L2OR	L2OR	2016	12	P	15.252	0.77
L2OR	L2OR	2017	12	P	15.252	1.00
M2OH	M2OH	2013	12	P	13.349	0.51
M2OH	M2OH	2014	12	P	13.349	0.69
M2OH	M2OH	2015	12	P	13.349	0.91
M2OH	M2OH	2016	12	P	13.349	1.00
M2OH	M2OH	2017	12	P	13.349	0.98
M2UV	M2UV	2013	12	P	8.257	0.26
M2UV	M2UV	2014	12	P	8.257	0.60
M2UV	M2UV	2015	12	P	8.257	0.83
M2UV	M2UV	2016	12	P	8.257	0.99
M2UV	M2UV	2017	12	P	8.257	1.00
N2ES	N2ES	2013	12	P	10.718	0.41
N2ES	N2ES	2014	12	P	10.718	0.86
N2ES	N2ES	2015	12	P	10.718	1.00
N2ES	N2ES	2016	12	P	10.718	0.97
N2ES	N2ES	2017	12	P	10.718	0.93
N2OA	N2OA	2013	12	P	124.842	0.35
N2OA	N2OA	2014	12	P	124.842	1.00
N2OA	N2OA	2015	12	P	124.842	0.21
N2OA	N2OA	2016	12	P	124.842	0.18
N2OA	N2OA	2017	12	P	124.842	0.19
N2OV	N2OV	2013	12	P	7.347	0.42
N2OV	N2OV	2014	12	P	7.347	0.84
N2OV	N2OV	2015	12	P	7.347	1.00
N2OV	N2OV	2016	12	P	7.347	0.95
N2OV	N2OV	2017	12	P	7.347	0.92
P2HI	P2HI	2013	12	P	16.256	0.28
P2HI	P2HI	2014	12	P	16.256	0.55
P2HI	P2HI	2015	12	P	16.256	0.94
P2HI	P2HI	2016	12	P	16.256	1.00
P2HI	P2HI	2017	12	P	16.256	0.90

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
PIG	FPIG	2013	7	A	4.4	1.00
PIG	FPIG	2013	8	A	4.4	1.00
PIG	FPIG	2013	9	A	4.4	1.00
PIG	FPIG	2013	10	A	4.4	1.00
PIG	FPIG	2013	11	A	4.4	1.00
PIG	FPIG	2013	12	A	4.4	1.00
PIG	FPIG	2014	1	A	4.4	1.00
PIG	FPIG	2014	2	A	4.4	1.00
PIG	FPIG	2014	3	A	4.4	1.00
PIG	FPIG	2014	4	A	4.4	1.00
PIG	FPIG	2014	5	A	4.4	1.00
PIG	FPIG	2014	6	A	4.4	1.00
PIG	FPIG	2014	9	A	4.4	1.00
PIG	FPIG	2014	12	A	4.4	1.00
R2DA	R2DA	2013	12	P	19.6	0.81
R2DA	R2DA	2014	12	P	19.6	0.96
R2DA	R2DA	2015	12	P	19.6	0.92
R2DA	R2DA	2016	12	P	19.6	0.93
R2DA	R2DA	2017	12	P	19.6	1.00
R2EP	R2EP	2013	12	P	30.815	1.00
R2EP	R2EP	2014	12	P	30.815	0.35
R2EP	R2EP	2015	12	P	30.815	0.44
R2EP	R2EP	2016	12	P	30.815	0.46
R2EP	R2EP	2017	12	P	30.815	0.46
R2OG	R2OG	2013	12	P	6.928	0.45
R2OG	R2OG	2014	12	P	6.928	0.91
R2OG	R2OG	2015	12	P	6.928	1.00
R2OG	R2OG	2016	12	P	6.928	0.97
R2OG	R2OG	2017	12	P	6.928	0.95
R2TZ	R2TZ	2013	12	P	18.33	0.47
R2TZ	R2TZ	2014	12	P	18.33	1.00
R2TZ	R2TZ	2015	12	P	18.33	0.76
R2TZ	R2TZ	2016	12	P	18.33	0.76
R2TZ	R2TZ	2017	12	P	18.33	0.77
R2UK	S2RE	2013	12	P	11.044	0.28
R2UK	S2RE	2014	12	P	11.044	0.65
R2UK	S2RE	2015	12	P	11.044	1.00
R2UK	S2RE	2016	12	P	11.044	0.94
R2UK	S2RE	2017	12	P	11.044	0.95
R2WE	R2WE	2013	12	P	12.487	0.18
R2WE	R2WE	2014	12	P	12.487	0.64
R2WE	R2WE	2015	12	P	12.487	1.00
R2WE	R2WE	2016	12	P	12.487	1.00
R2WE	R2WE	2017	12	P	12.487	1.00
R2WE	R3WE	2013	12	P	12.487	0.18
R2WE	R3WE	2014	12	P	12.487	0.64

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
R2WE	R3WE	2015	12	P	12.487	1.00
R2WE	R3WE	2016	12	P	12.487	1.00
R2WE	R3WE	2017	12	P	12.487	1.00
S2AP	S2AP	2013	12	P	14.673	0.34
S2AP	S2AP	2014	12	P	14.673	0.59
S2AP	S2AP	2015	12	P	14.673	0.82
S2AP	S2AP	2016	12	P	14.673	1.00
S2AP	S2AP	2017	12	P	14.673	1.00
S2AP	S3AP	2013	12	P	14.673	0.34
S2AP	S3AP	2014	12	P	14.673	0.59
S2AP	S3AP	2015	12	P	14.673	0.82
S2AP	S3AP	2016	12	P	14.673	1.00
S2AP	S3AP	2017	12	P	14.673	1.00
S2CM	S2CM	2013	12	P	7.741	0.39
S2CM	S2CM	2014	12	P	7.741	0.87
S2CM	S2CM	2015	12	P	7.741	1.00
S2CM	S2CM	2016	12	P	7.741	0.97
S2CM	S2CM	2017	12	P	7.741	0.96
S2GE	S2GE	2013	12	P	43.229	1.00
S2GE	S2GE	2014	12	P	43.229	0.61
S2GE	S2GE	2015	12	P	43.229	0.71
S2GE	S2GE	2016	12	P	43.229	0.76
S2GE	S2GE	2017	12	P	43.229	0.64
S2IE	S2IE	2013	12	P	11.797	0.26
S2IE	S2IE	2014	12	P	11.797	0.67
S2IE	S2IE	2015	12	P	11.797	0.90
S2IE	S2IE	2016	12	P	11.797	0.94
S2IE	S2IE	2017	12	P	11.797	1.00
S2ND	S2ND	2013	12	P	12.53	0.47
S2ND	S2ND	2014	12	P	12.53	0.66
S2ND	S2ND	2015	12	P	12.53	1.00
S2ND	S2ND	2016	12	P	12.53	1.00
S2ND	S2ND	2017	12	P	12.53	1.00
S2ND	S3ND	2013	12	P	12.53	0.47
S2ND	S3ND	2014	12	P	12.53	0.66
S2ND	S3ND	2015	12	P	12.53	1.00
S2ND	S3ND	2016	12	P	12.53	1.00
S2ND	S3ND	2017	12	P	12.53	1.00
S2NW	S2NW	2013	12	P	6.28	0.27
S2NW	S2NW	2014	12	P	6.28	0.85
S2NW	S2NW	2015	12	P	6.28	0.96
S2NW	S2NW	2016	12	P	6.28	0.97
S2NW	S2NW	2017	12	P	6.28	1.00
S2QU	S2QU	2013	12	P	14.097	0.28
S2QU	S2QU	2014	12	P	14.097	0.43
S2QU	S2QU	2015	12	P	14.097	0.78

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S2QU	S2QU	2016	12	P	14.097	0.99
S2QU	S2QU	2017	12	P	14.097	1.00
S2SD	S2SD	2013	12	P	39.338	0.22
S2SD	S2SD	2014	12	P	39.338	1.00
S2SD	S2SD	2015	12	P	39.338	0.75
S2SD	S2SD	2016	12	P	39.338	0.55
S2SD	S2SD	2017	12	P	39.338	0.55
SBD	FSBD	2013	12	P	6.28	0.28
SBD	FSBD	2014	12	P	6.28	1.00
SBD	FSBD	2015	12	P	6.28	0.80
SBD	FSBD	2016	12	P	6.28	1.00
SBD	FSBD	2017	12	P	6.28	1.00
SED	FSED	2013	12	P	6.28	0.31
SED	FSED	2014	12	P	6.28	0.65
SED	FSED	2015	12	P	6.28	1.00
SED	FSED	2016	12	P	6.28	1.00
SED	FSED	2017	12	P	6.28	1.00
SMP	FSMP	2013	7	A	235	1.00
SMP	FSMP	2013	8	A	235	1.00
SMP	FSMP	2013	9	A	235	1.00
SMP	FSMP	2013	10	A	235	1.00
SMP	FSMP	2013	11	A	235	1.00
SMP	FSMP	2013	12	A	235	1.00
SMP	FSMP	2014	1	A	235	1.00
SMP	FSMP	2014	4	A	235	1.00
SMP	FSMP	2014	7	A	235	1.00
SMP	FSMP	2014	10	A	235	1.00
STD	FSTD	2013	12	P	7.99	0.40
STD	FSTD	2014	12	P	7.99	1.00
STD	FSTD	2015	12	P	7.99	0.52
STD	FSTD	2016	12	P	7.99	0.27
STD	FSTD	2017	12	P	7.99	0.15
SUD	FSUD	2013	12	P	6.28	0.12
SUD	FSUD	2014	12	P	6.28	0.66
SUD	FSUD	2015	12	P	6.28	1.00
SUD	FSUD	2016	12	P	6.28	1.00
SUD	FSUD	2017	12	P	6.28	1.00
SVD	FSID	2013	12	P	9.8	0.10
SVD	FSID	2014	12	P	9.8	0.12
SVD	FSID	2015	12	P	9.8	0.17
SVD	FSID	2016	12	P	9.8	0.92
SVD	FSID	2017	12	P	9.8	1.00
T1NE	T1NE	2013	12	P	56.685	0.20
T1NE	T1NE	2014	12	P	56.685	1.00
T2NE	T2NE	2013	12	P	56.685	0.32
T2NE	T2NE	2014	12	P	56.685	1.00

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T2NE	T2NE	2015	12	P	56.685	0.29
T2NE	T2NE	2016	12	P	56.685	0.22
T2NE	T2NE	2017	12	P	56.685	0.22
T2OT	T2OT	2013	12	P	9.651	0.55
T2OT	T2OT	2014	12	P	9.651	0.80
T2OT	T2OT	2015	12	P	9.651	0.72
T2OT	T2OT	2016	12	P	9.651	1.00
T2OT	T2OT	2017	12	P	9.651	0.96
T2QI	T2QI	2013	12	P	13.237	1.00
T2QI	T2QI	2014	12	P	13.237	0.87
T2QI	T2QI	2015	12	P	13.237	0.80
T2QI	T2QI	2016	12	P	13.237	0.80
T2QI	T2QI	2017	12	P	13.237	0.80
T2SC	T2SC	2013	12	P	6.28	0.90
T2SC	T2SC	2014	12	P	6.28	1.00
T2SC	T2SC	2015	12	P	6.28	0.73
T2SC	T2SC	2016	12	P	6.28	0.73
T2SC	T2SC	2017	12	P	6.28	0.73
U2BL	U2BL	2013	12	P	8.958	0.59
U2BL	U2BL	2014	12	P	8.958	0.51
U2BL	U2BL	2015	12	P	8.958	0.75
U2BL	U2BL	2016	12	P	8.958	0.99
U2BL	U2BL	2017	12	P	8.958	1.00
U2BS	U2BS	2013	12	P	93.443	0.42
U2BS	U2BS	2014	12	P	93.443	1.00
U2BS	U2BS	2015	12	P	93.443	0.59
U2BS	U2BS	2016	12	P	93.443	0.55
U2BS	U2BS	2017	12	P	93.443	0.50
U2NI	U2NI	2013	12	P	8.732	0.43
U2NI	U2NI	2014	12	P	8.732	0.75
U2NI	U2NI	2015	12	P	8.732	0.98
U2NI	U2NI	2016	12	P	8.732	1.00
U2NI	U2NI	2017	12	P	8.732	0.97
V2O	V2O	2013	12	P	6.28	0.72
V2O	V2O	2014	12	P	6.28	0.86
V2O	V2O	2015	12	P	6.28	1.00
V2O	V2O	2016	12	P	6.28	1.00
V2O	V2O	2017	12	P	6.28	1.00
V2O	V3O	2013	12	P	6.28	0.72
V2O	V3O	2014	12	P	6.28	0.86
V2O	V3O	2015	12	P	6.28	1.00
V2O	V3O	2016	12	P	6.28	1.00
V2O	V3O	2017	12	P	6.28	1.00
V2VU	V2VU	2013	12	P	18.224	0.43
V2VU	V2VU	2014	12	P	18.224	0.64
V2VU	V2VU	2015	12	P	18.224	1.00

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V2VU	V2VU	2016	12	P	18.224	0.52
V2VU	V2VU	2017	12	P	18.224	0.52
V2VU	V3VU	2013	12	P	18.224	0.43
V2VU	V3VU	2014	12	P	18.224	0.64
V2VU	V3VU	2015	12	P	18.224	1.00
V2VU	V3VU	2016	12	P	18.224	0.52
V2VU	V3VU	2017	12	P	18.224	0.52
V2W	V2W3	2013	12	P	6.28	0.33
V2W	V2W3	2014	12	P	6.28	1.00
V2W	V2W3	2015	12	P	6.28	0.83
V2W	V2W3	2016	12	P	6.28	0.72
V2W	V2W3	2017	12	P	6.28	0.70
X2CA	X2CA	2013	12	P	120.347	0.10
X2CA	X2CA	2014	12	P	120.347	0.36
X2CA	X2CA	2015	12	P	120.347	1.00
X2CA	X2CA	2016	12	P	120.347	1.00
X2CA	X2CA	2017	12	P	120.347	1.00
Z2UR	Z2UR	2013	12	P	9.466	0.20
Z2UR	Z2UR	2014	12	P	9.466	0.48
Z2UR	Z2UR	2015	12	P	9.466	0.63
Z2UR	Z2UR	2016	12	P	9.466	1.00
Z2UR	Z2UR	2017	12	P	9.466	0.81