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e u r e x c l e a r i n g
rundschreiben 146/14

Datum: 17. Oktober 2014
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 21. Oktober 2014

Verweis auf Eurex Clearing-Rundschreiben: 082/14

Kontakt: Risk Control, T +49-69-211-1 24 52, risk@eurexclearing.com

Zielgruppe:	**Anhang:**
Ü Middle + Backoffice Ü Revision/Security Coordination	Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 21. Oktober 2014

Anbei erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom **21. Oktober 2014** 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
USt-IdNr. DE194821553
Amtsgericht
Frankfurt/Main

Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of End-of-day batch run on 21 October 2014

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2A	A2AP	P	2014	1	103.599
A2A	A2AP	P	2015	1	103.599
A2A	A2AP	P	2016	1	103.599
A2A	A2AP	P	2017	1	103.599
A2A	A2AP	P	2018	1	103.599
A2AL	A2AL	P	2014	1	8.101
A2AL	A2AL	P	2015	0.89	8.101
A2AL	A2AL	P	2016	1	8.101
A2AL	A2AL	P	2017	1	8.101
A2AL	A2AL	P	2018	0.96	8.101
A2BB	A2BB	P	2014	0.32	12.627
A2BB	A2BB	P	2015	0.8	12.627
A2BB	A2BB	P	2016	1	12.627
A2BB	A2BB	P	2017	0.98	12.627
A2BB	A2BB	P	2018	1	12.627
A2EN	A2EN	P	2014	1	50.194
A2EN	A2EN	P	2015	0.74	50.194
A2EN	A2EN	P	2016	0.76	50.194
A2EN	A2EN	P	2017	0.86	50.194
A2EN	A2EN	P	2018	0.66	50.194
A2IR	A3IR	P	2014	0.63	5.859
A2IR	A3IR	P	2015	0.76	5.859
A2IR	A3IR	P	2016	0.99	5.859
A2IR	A3IR	P	2017	1	5.859
A2IR	A3IR	P	2018	0.82	5.859
A2IR	A4IR	P	2014	0.63	5.859
A2IR	A4IR	P	2015	0.76	5.859
A2IR	A4IR	P	2016	0.99	5.859
A2IR	A4IR	P	2017	1	5.859
A2IR	A4IR	P	2018	0.82	5.859
A2LV	A2LV	P	2014	0.29	9.142
A2LV	A2LV	P	2015	0.7	9.142
A2LV	A2LV	P	2016	0.87	9.142
A2LV	A2LV	P	2017	1	9.142
A2LV	A2LV	P	2018	0.84	9.142
A2M	A2MZ	P	2014	1	5.44
A2M	A2MZ	P	2015	1	5.44
A2M	A2MZ	P	2016	1	5.44
A2M	A2MZ	P	2017	1	5.44
A2M	A2MZ	P	2018	1	5.44
A2OM	A2OM	P	2014	0.94	44.416
A2OM	A2OM	P	2015	0.61	44.416
A2OM	A2OM	P	2016	1	44.416
A2OM	A2OM	P	2017	0.66	44.416
A2OM	A2OM	P	2018	0.73	44.416

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2SG	A2SG	P	2014	0.7	18.242
A2SG	A2SG	P	2015	1	18.242
A2SG	A2SG	P	2016	0.88	18.242
A2SG	A2SG	P	2017	0.95	18.242
A2SG	A2SG	P	2018	0.85	18.242
A2SM	A2SM	P	2014	0.36	8.684
A2SM	A2SM	P	2015	0.41	8.684
A2SM	A2SM	P	2016	1	8.684
A2SM	A2SM	P	2017	0.64	8.684
A2SM	A2SM	P	2018	0.77	8.684
A2XA	A2XA	P	2014	0.36	15.798
A2XA	A2XA	P	2015	0.61	15.798
A2XA	A2XA	P	2016	0.87	15.798
A2XA	A2XA	P	2017	1	15.798
A2XA	A2XA	P	2018	0.75	15.798
A2ZN	A2ZN	P	2014	0.35	6.927
A2ZN	A2ZN	P	2015	0.52	6.927
A2ZN	A2ZN	P	2016	0.95	6.927
A2ZN	A2ZN	P	2017	1	6.927
A2ZN	A2ZN	P	2018	0.8	6.927
B2A	B2AC	P	2014	1	5.44
B2A	B2AC	P	2015	1	5.44
B2A	B2AC	P	2016	1	5.44
B2A	B2AC	P	2017	1	5.44
B2A	B2AC	P	2018	1	5.44
B2AR	B2AR	P	2014	0.41	28.3
B2AR	B2AR	P	2015	0.85	28.3
B2AR	B2AR	P	2016	0.98	28.3
B2AR	B2AR	P	2017	1	28.3
B2AR	B2AR	P	2018	1	28.3
B2AR	B3AR	P	2014	0.41	28.3
B2AR	B3AR	P	2015	0.85	28.3
B2AR	B3AR	P	2016	0.98	28.3
B2AR	B3AR	P	2017	1	28.3
B2AR	B3AR	P	2018	1	28.3
B2AS	B2AS	P	2014	0.35	9.485
B2AS	B2AS	P	2015	0.62	9.485
B2AS	B2AS	P	2016	1	9.485
B2AS	B2AS	P	2017	0.95	9.485
B2AS	B2AS	P	2018	0.87	9.485
B2AY	B2AY	P	2014	0.28	7.672
B2AY	B2AY	P	2015	0.6	7.672
B2AY	B2AY	P	2016	1	7.672
B2AY	B2AY	P	2017	1	7.672
B2AY	B2AY	P	2018	0.86	7.672
B2BV	B2BV	P	2014	1	9.474
B2BV	B2BV	P	2015	1	9.474
B2BV	B2BV	P	2016	1	9.474
B2BV	B2BV	P	2017	1	9.474

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2BV	B2BV	P	2018	1	9.474
B2BV	B3BV	P	2014	1	9.474
B2BV	B3BV	P	2015	1	9.474
B2BV	B3BV	P	2016	1	9.474
B2BV	B3BV	P	2017	1	9.474
B2BV	B3BV	P	2018	1	9.474
B2LT	B2LT	P	2014	0.25	7.673
B2LT	B2LT	P	2015	0.94	7.673
B2LT	B2LT	P	2016	0.99	7.673
B2LT	B2LT	P	2017	0.99	7.673
B2LT	B2LT	P	2018	1	7.673
B2M	B2MY	P	2014	1	5.44
B2M	B2MY	P	2015	1	5.44
B2M	B2MY	P	2016	1	5.44
B2M	B2MY	P	2017	1	5.44
B2M	B2MY	P	2018	1	5.44
B2MW	B2MW	P	2014	1	18.56
B2MW	B2MW	P	2015	0.51	18.56
B2MW	B2MW	P	2016	0.96	18.56
B2MW	B2MW	P	2017	0.74	18.56
B2MW	B2MW	P	2018	0.68	18.56
B2NP	B2NP	P	2014	0.19	61.304
B2NP	B2NP	P	2015	1	61.304
B2NP	B2NP	P	2016	0.4	61.304
B2NP	B2NP	P	2017	0.42	61.304
B2NP	B2NP	P	2018	0.36	61.304
B2P	B2P	P	2014	0.1	38.82
B2P	B2P	P	2015	0.4	38.82
B2P	B2P	P	2016	0.59	38.82
B2P	B2P	P	2017	0.9	38.82
B2P	B2P	P	2018	1	38.82
B2SN	B2SN	P	2014	0.17	17.708
B2SN	B2SN	P	2015	0.29	17.708
B2SN	B2SN	P	2016	0.9	17.708
B2SN	B2SN	P	2017	0.96	17.708
B2SN	B2SN	P	2018	1	17.708
B2T	B2T	P	2014	0.47	9.9
B2T	B2T	P	2015	0.75	9.9
B2T	B2T	P	2016	1	9.9
B2T	B2T	P	2017	1	9.9
B2T	B2T	P	2018	1	9.9
BUT	FBUT	A	2014	1	300
BUT	FBUT	A	2014	1	300
BUT	FBUT	A	2014	1	300
BUT	FBUT	A	2015	1	300
BUT	FBUT	A	2015	1	300
BUT	FBUT	A	2015	1	300
BUT	FBUT	A	2015	1	300
BUT	FBUT	A	2015	1	300

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
BUT	FBUT	A	2015	1	300
BUT	FBUT	A	2016	1	300
C2AR	C2AR	P	2014	0.64	12.653
C2AR	C2AR	P	2015	1	12.653
C2AR	C2AR	P	2016	1	12.653
C2AR	C2AR	P	2017	1	12.653
C2AR	C2AR	P	2018	1	12.653
C2AR	C3AR	P	2014	0.64	12.653
C2AR	C3AR	P	2015	1	12.653
C2AR	C3AR	P	2016	1	12.653
C2AR	C3AR	P	2017	1	12.653
C2AR	C3AR	P	2018	1	12.653
C2FR	C2FR	P	2014	0.77	15.024
C2FR	C2FR	P	2015	0.9	15.024
C2FR	C2FR	P	2016	1	15.024
C2FR	C2FR	P	2017	0.94	15.024
C2FR	C2FR	P	2018	0.93	15.024
C2I	C2IT	P	2014	1	5.44
C2I	C2IT	P	2015	1	5.44
C2I	C2IT	P	2016	1	5.44
C2I	C2IT	P	2017	1	5.44
C2I	C2IT	P	2018	1	5.44
C2RG	C2RG	P	2014	0.62	12.135
C2RG	C2RG	P	2015	0.72	12.135
C2RG	C2RG	P	2016	0.74	12.135
C2RG	C2RG	P	2017	0.75	12.135
C2RG	C2RG	P	2018	1	12.135
C2RI	C2RI	P	2014	0.48	44.711
C2RI	C2RI	P	2015	1	44.711
C2RI	C2RI	P	2016	0.93	44.711
C2RI	C2RI	P	2017	0.87	44.711
C2RI	C2RI	P	2018	0.97	44.711
C2RI	C3RI	P	2014	0.48	44.711
C2RI	C3RI	P	2015	1	44.711
C2RI	C3RI	P	2016	0.93	44.711
C2RI	C3RI	P	2017	0.87	44.711
C2RI	C3RI	P	2018	0.97	44.711
C2S	C2SC	P	2014	1	5.44
C2S	C2SC	P	2015	1	5.44
C2S	C2SC	P	2016	1	5.44
C2S	C2SC	P	2017	1	5.44
C2S	C2SC	P	2018	1	5.44
C2SG	C2SG	P	2014	0.41	19.039
C2SG	C2SG	P	2015	1	19.039
C2SG	C2SG	P	2016	0.98	19.039
C2SG	C2SG	P	2017	0.98	19.039
C2SG	C2SG	P	2018	0.98	19.039
C2SG	C3SG	P	2014	0.41	19.039
C2SG	C3SG	P	2015	1	19.039

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
C2SG	C3SG	P	2016	0.98	19.039
C2SG	C3SG	P	2017	0.98	19.039
C2SG	C3SG	P	2018	0.98	19.039
C2V	C2VX	P	2014	1	5.44
C2V	C2VX	P	2015	1	5.44
C2V	C2VX	P	2016	1	5.44
C2V	C2VX	P	2017	1	5.44
C2V	C2VX	P	2018	1	5.44
D2AI	D2AI	P	2014	0.31	11.274
D2AI	D2AI	P	2015	0.89	11.274
D2AI	D2AI	P	2016	1	11.274
D2AI	D2AI	P	2017	0.96	11.274
D2AI	D2AI	P	2018	0.97	11.274
D2B1	D2B1	P	2014	1	8.58
D2B1	D2B1	P	2015	0.46	8.58
D2B1	D2B1	P	2016	0.45	8.58
D2B1	D2B1	P	2017	0.45	8.58
D2B1	D2B1	P	2018	0.45	8.58
D2B1	D3B1	P	2014	1	8.58
D2B1	D3B1	P	2015	0.46	8.58
D2B1	D3B1	P	2016	0.45	8.58
D2B1	D3B1	P	2017	0.45	8.58
D2B1	D3B1	P	2018	0.45	8.58
D2BK	D2BK	P	2014	0.43	24.044
D2BK	D2BK	P	2015	0.79	24.044
D2BK	D2BK	P	2016	1	24.044
D2BK	D2BK	P	2017	0.86	24.044
D2BK	D2BK	P	2018	0.83	24.044
D2BK	D3BK	P	2014	0.43	24.044
D2BK	D3BK	P	2015	0.79	24.044
D2BK	D3BK	P	2016	1	24.044
D2BK	D3BK	P	2017	0.86	24.044
D2BK	D3BK	P	2018	0.83	24.044
D2GE	D2GE	P	2014	0.5	7.81
D2GE	D2GE	P	2015	0.68	7.81
D2GE	D2GE	P	2016	1	7.81
D2GE	D2GE	P	2017	0.51	7.81
D2GE	D2GE	P	2018	0.49	7.81
D2TE	D2TE	P	2014	0.15	12.315
D2TE	D2TE	P	2015	0.41	12.315
D2TE	D2TE	P	2016	0.98	12.315
D2TE	D2TE	P	2017	0.99	12.315
D2TE	D2TE	P	2018	1	12.315
E2AS	E2AS	P	2014	0.69	13.024
E2AS	E2AS	P	2015	0.73	13.024
E2AS	E2AS	P	2016	1	13.024
E2AS	E2AS	P	2017	0.99	13.024
E2AS	E2AS	P	2018	0.98	13.024
E2NL	E2NL	P	2014	0.59	15.77

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
E2NL	E2NL	P	2015	0.8	15.77
E2NL	E2NL	P	2016	0.92	15.77
E2NL	E2NL	P	2017	1	15.77
E2NL	E2NL	P	2018	0.99	15.77
E2NT	E2NT	P	2014	0.55	8.895
E2NT	E2NT	P	2015	0.73	8.895
E2NT	E2NT	P	2016	0.85	8.895
E2NT	E2NT	P	2017	1	8.895
E2NT	E2NT	P	2018	0.95	8.895
E2OA	E2OA	P	2014	0.17	12
E2OA	E2OA	P	2015	0.58	12
E2OA	E2OA	P	2016	1	12
E2OA	E2OA	P	2017	0.88	12
E2OA	E2OA	P	2018	0.95	12
E2SL	E2SL	P	2014	0.11	5.44
E2SL	E2SL	P	2015	1	5.44
E2SL	E2SL	P	2016	0.45	5.44
E2SL	E2SL	P	2017	0.89	5.44
E2SL	E2SL	P	2018	1	5.44
EBD	FEBD	P	2014	0.22	18.05
EBD	FEBD	P	2015	0.74	18.05
EBD	FEBD	P	2016	0.98	18.05
EBD	FEBD	P	2017	0.99	18.05
EBD	FEBD	P	2018	1	18.05
EED	FEED	P	2014	0.65	5.5
EED	FEED	P	2015	0.46	5.5
EED	FEED	P	2016	0.73	5.5
EED	FEED	P	2017	0.99	5.5
EED	FEED	P	2018	1	5.5
EID	FEID	P	2014	0.3	9.35
EID	FEID	P	2015	0.44	9.35
EID	FEID	P	2016	0.98	9.35
EID	FEID	P	2017	0.99	9.35
EID	FEID	P	2018	1	9.35
EPP	FEPP	A	2014	1	1
EPP	FEPP	A	2015	1	1
EPP	FEPP	A	2015	1	1
EPP	FEPP	A	2016	1	1
ETD	FETD	P	2014	0.4	10.88
ETD	FETD	P	2015	1	10.88
ETD	FETD	P	2016	0.51	10.88
ETD	FETD	P	2017	0.36	10.88
ETD	FETD	P	2018	0.27	10.88
EUD	FEUD	P	2014	1	5.5
EUD	FEUD	P	2015	0.24	5.5
EUD	FEUD	P	2016	0.49	5.5
EUD	FEUD	P	2017	0.1	5.5
EUD	FEUD	P	2018	0.1	5.5
F1TE	F1TE	P	2014	0.63	30.36

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
F1TE	F1TE	P	2015	1	30.36
F1TE	F1TE	P	2016	0.4	30.36
F1TE	F1TE	P	2017	0.38	30.36
F1TE	F1TE	P	2018	0.39	30.36
F2TE	F2TE	P	2014	0.56	12.874
F2TE	F2TE	P	2015	0.85	12.874
F2TE	F2TE	P	2016	0.94	12.874
F2TE	F2TE	P	2017	0.97	12.874
F2TE	F2TE	P	2018	1	12.874
G2E	G2EC	P	2014	1	5.44
G2E	G2EC	P	2015	1	5.44
G2E	G2EC	P	2016	1	5.44
G2E	G2EC	P	2017	1	5.44
G2E	G2EC	P	2018	1	5.44
G2OB	G2OB	P	2014	0.26	15.79
G2OB	G2OB	P	2015	0.55	15.79
G2OB	G2OB	P	2016	0.88	15.79
G2OB	G2OB	P	2017	0.99	15.79
G2OB	G2OB	P	2018	1	15.79
G2SK	G2SK	P	2014	0.42	5.44
G2SK	G2SK	P	2015	0.83	5.44
G2SK	G2SK	P	2016	0.82	5.44
G2SK	G2SK	P	2017	0.9	5.44
G2SK	G2SK	P	2018	1	5.44
G2SK	G3SK	P	2014	0.42	5.44
G2SK	G3SK	P	2015	0.83	5.44
G2SK	G3SK	P	2016	0.82	5.44
G2SK	G3SK	P	2017	0.9	5.44
G2SK	G3SK	P	2018	1	5.44
G2ZF	G2ZF	P	2014	0.43	11.062
G2ZF	G2ZF	P	2015	0.66	11.062
G2ZF	G2ZF	P	2016	0.99	11.062
G2ZF	G2ZF	P	2017	0.97	11.062
G2ZF	G2ZF	P	2018	1	11.062
H2SB	H2SB	P	2014	0.38	17.861
H2SB	H2SB	P	2015	0.55	17.861
H2SB	H2SB	P	2016	1	17.861
H2SB	H2SB	P	2017	1	17.861
H2SB	H2SB	P	2018	1	17.861
HOG	FHOG	A	2014	1	0.121
HOG	FHOG	A	2014	1	0.121
HOG	FHOG	A	2014	1	0.121
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2015	1	0.121

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2015	1	0.121
HOG	FHOG	A	2016	1	0.121
I2B	I2BM	P	2014	1	5.44
I2B	I2BM	P	2015	1	5.44
I2B	I2BM	P	2016	1	5.44
I2B	I2BM	P	2017	1	5.44
I2B	I2BM	P	2018	1	5.44
I2BE	I2BE	P	2014	0.61	18.749
I2BE	I2BE	P	2015	1	18.749
I2BE	I2BE	P	2016	0.97	18.749
I2BE	I2BE	P	2017	0.95	18.749
I2BE	I2BE	P	2018	0.96	18.749
I2ES	I2ES	P	2014	0.4	26.55
I2ES	I2ES	P	2015	0.79	26.55
I2ES	I2ES	P	2016	0.84	26.55
I2ES	I2ES	P	2017	1	26.55
I2ES	I2ES	P	2018	0.92	26.55
I2ES	I3ES	P	2014	0.4	26.55
I2ES	I3ES	P	2015	0.79	26.55
I2ES	I3ES	P	2016	0.84	26.55
I2ES	I3ES	P	2017	1	26.55
I2ES	I3ES	P	2018	0.92	26.55
I2N	I2NT	P	2014	1	5.44
I2N	I2NT	P	2015	1	5.44
I2N	I2NT	P	2016	1	5.44
I2N	I2NT	P	2017	1	5.44
I2N	I2NT	P	2018	1	5.44
I2NN	I2NN	P	2014	0.91	64.613
I2NN	I2NN	P	2015	1	64.613
I2NN	I2NN	P	2016	0.9	64.613
I2NN	I2NN	P	2017	0.94	64.613
I2NN	I2NN	P	2018	0.91	64.613
I2SP	I2SP	P	2014	0.44	25.553
I2SP	I2SP	P	2015	0.92	25.553
I2SP	I2SP	P	2016	0.96	25.553
I2SP	I2SP	P	2017	1	25.553
I2SP	I2SP	P	2018	1	25.553
I2TK	I2TK	P	2014	0.46	28.402
I2TK	I2TK	P	2015	0.68	28.402
I2TK	I2TK	P	2016	0.81	28.402
I2TK	I2TK	P	2017	0.8	28.402
I2TK	I2TK	P	2018	1	28.402
I2X	I2XD	P	2014	0.48	81.007
I2X	I2XD	P	2015	0.48	81.007
I2X	I2XD	P	2016	0.48	81.007
I2X	I2XD	P	2017	0.75	81.007
I2X	I2XD	P	2018	1	81.007

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
I2X	I3XD	P	2014	0.48	81.007
I2X	I3XD	P	2015	0.48	81.007
I2X	I3XD	P	2016	0.48	81.007
I2X	I3XD	P	2017	0.75	81.007
I2X	I3XD	P	2018	1	81.007
I2X	I4XD	P	2014	0.48	81.007
I2X	I4XD	P	2015	0.48	81.007
I2X	I4XD	P	2016	0.48	81.007
I2X	I4XD	P	2017	0.75	81.007
I2X	I4XD	P	2018	1	81.007
I2X	I5XD	P	2014	0.48	81.007
I2X	I5XD	P	2015	0.48	81.007
I2X	I5XD	P	2016	0.48	81.007
I2X	I5XD	P	2017	0.75	81.007
I2X	I5XD	P	2018	1	81.007
J2N	J2NJ	P	2014	0.42	5.44
J2N	J2NJ	P	2015	1	5.44
J2N	J2NJ	P	2016	1	5.44
J2N	J2NJ	P	2017	1	5.44
J2N	J2NJ	P	2018	1	5.44
J2P	J2PM	P	2014	1	5.44
J2P	J2PM	P	2015	1	5.44
J2P	J2PM	P	2016	1	5.44
J2P	J2PM	P	2017	1	5.44
J2P	J2PM	P	2018	1	5.44
K2O	K2OF	P	2014	1	5.44
K2O	K2OF	P	2015	1	5.44
K2O	K2OF	P	2016	1	5.44
K2O	K2OF	P	2017	1	5.44
K2O	K2OF	P	2018	1	5.44
K2P	K2PN	P	2014	0.17	168.082
K2P	K2PN	P	2015	1	168.082
K2P	K2PN	P	2016	0.15	168.082
K2P	K2PN	P	2017	0.15	168.082
K2P	K2PN	P	2018	1	168.082
K2P	K3PN	P	2014	0.17	168.082
K2P	K3PN	P	2015	1	168.082
K2P	K3PN	P	2016	0.15	168.082
K2P	K3PN	P	2017	0.15	168.082
K2P	K3PN	P	2018	1	168.082
L2OR	L2OR	P	2014	0.23	13.092
L2OR	L2OR	P	2015	0.54	13.092
L2OR	L2OR	P	2016	0.72	13.092
L2OR	L2OR	P	2017	0.77	13.092
L2OR	L2OR	P	2018	1	13.092
M2C	M2CD	P	2014	0.41	5.44
M2C	M2CD	P	2015	0.28	5.44
M2C	M2CD	P	2016	0.72	5.44
M2C	M2CD	P	2017	1	5.44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
M2C	M2CD	P	2018	1	5.44
M2M	M2MM	P	2014	1	5.44
M2M	M2MM	P	2015	1	5.44
M2M	M2MM	P	2016	1	5.44
M2M	M2MM	P	2017	1	5.44
M2M	M2MM	P	2018	1	5.44
M2OF	M2OF	P	2014	1	5.44
M2OF	M2OF	P	2015	1	5.44
M2OF	M2OF	P	2016	1	5.44
M2OF	M2OF	P	2017	1	5.44
M2OF	M2OF	P	2018	1	5.44
M2OH	M2OH	P	2014	0.4	14.382
M2OH	M2OH	P	2015	0.55	14.382
M2OH	M2OH	P	2016	0.74	14.382
M2OH	M2OH	P	2017	1	14.382
M2OH	M2OH	P	2018	1	14.382
M2S	M2ST	P	2014	1	5.44
M2S	M2ST	P	2015	1	5.44
M2S	M2ST	P	2016	1	5.44
M2S	M2ST	P	2017	1	5.44
M2S	M2ST	P	2018	1	5.44
M2UV	M2UV	P	2014	0.32	5.734
M2UV	M2UV	P	2015	0.75	5.734
M2UV	M2UV	P	2016	0.89	5.734
M2UV	M2UV	P	2017	0.97	5.734
M2UV	M2UV	P	2018	1	5.734
N2ES	N2ES	P	2014	0.41	8.851
N2ES	N2ES	P	2015	0.86	8.851
N2ES	N2ES	P	2016	1	8.851
N2ES	N2ES	P	2017	0.97	8.851
N2ES	N2ES	P	2018	0.95	8.851
N2OA	N2OA	P	2014	1	62.803
N2OA	N2OA	P	2015	0.77	62.803
N2OA	N2OA	P	2016	0.51	62.803
N2OA	N2OA	P	2017	0.46	62.803
N2OA	N2OA	P	2018	0.47	62.803
N2OA	N3OA	P	2014	1	62.803
N2OA	N3OA	P	2015	0.77	62.803
N2OA	N3OA	P	2016	0.51	62.803
N2OA	N3OA	P	2017	0.46	62.803
N2OA	N3OA	P	2018	0.47	62.803
N2OV	N2OV	P	2014	0.42	6.159
N2OV	N2OV	P	2015	0.84	6.159
N2OV	N2OV	P	2016	1	6.159
N2OV	N2OV	P	2017	0.95	6.159
N2OV	N2OV	P	2018	0.93	6.159
P2E	P2EP	P	2014	1	5.44
P2E	P2EP	P	2015	1	5.44
P2E	P2EP	P	2016	1	5.44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
P2E	P2EP	P	2017	1	5.44
P2E	P2EP	P	2018	1	5.44
P2ER	P2ER	P	2014	1	5.5
P2ER	P2ER	P	2015	0.3	5.5
P2ER	P2ER	P	2016	0.45	5.5
P2ER	P2ER	P	2017	0.48	5.5
P2ER	P2ER	P	2018	0.42	5.5
P2FE	P2FE	P	2014	1	5.44
P2FE	P2FE	P	2015	1	5.44
P2FE	P2FE	P	2016	1	5.44
P2FE	P2FE	P	2017	1	5.44
P2FE	P2FE	P	2018	1	5.44
P2HI	P2HI	P	2014	0.27	14.183
P2HI	P2HI	P	2015	0.54	14.183
P2HI	P2HI	P	2016	0.94	14.183
P2HI	P2HI	P	2017	1	14.183
P2HI	P2HI	P	2018	0.91	14.183
P2M	P2M	P	2014	0.43	5.44
P2M	P2M	P	2015	0.71	5.44
P2M	P2M	P	2016	1	5.44
P2M	P2M	P	2017	1	5.44
P2M	P2M	P	2018	1	5.44
P2PX	P2PX	P	2014	0.58	15.426
P2PX	P2PX	P	2015	0.73	15.426
P2PX	P2PX	P	2016	0.7	15.426
P2PX	P2PX	P	2017	0.83	15.426
P2PX	P2PX	P	2018	1	15.426
PIG	FPIG	A	2014	1	6.4
PIG	FPIG	A	2014	1	6.4
PIG	FPIG	A	2014	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2015	1	6.4
PIG	FPIG	A	2016	1	6.4
R2DA	R2DA	P	2014	0.77	16.914
R2DA	R2DA	P	2015	0.91	16.914
R2DA	R2DA	P	2016	0.91	16.914
R2DA	R2DA	P	2017	0.98	16.914
R2DA	R2DA	P	2018	1	16.914
R2EP	R2EP	P	2014	1	26.342
R2EP	R2EP	P	2015	0.35	26.342
R2EP	R2EP	P	2016	0.44	26.342

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
R2EP	R2EP	P	2017	0.46	26.342
R2EP	R2EP	P	2018	0.47	26.342
R2EP	R3EP	P	2014	1	26.342
R2EP	R3EP	P	2015	0.35	26.342
R2EP	R3EP	P	2016	0.44	26.342
R2EP	R3EP	P	2017	0.46	26.342
R2EP	R3EP	P	2018	0.47	26.342
R2NL	R2NL	P	2014	0.72	17.121
R2NL	R2NL	P	2015	0.78	17.121
R2NL	R2NL	P	2016	0.81	17.121
R2NL	R2NL	P	2017	0.9	17.121
R2NL	R2NL	P	2018	1	17.121
R2OG	R2OG	P	2014	0.45	5.751
R2OG	R2OG	P	2015	0.9	5.751
R2OG	R2OG	P	2016	1	5.751
R2OG	R2OG	P	2017	0.98	5.751
R2OG	R2OG	P	2018	0.95	5.751
R2TZ	R2TZ	P	2014	0.49	15
R2TZ	R2TZ	P	2015	1	15
R2TZ	R2TZ	P	2016	0.78	15
R2TZ	R2TZ	P	2017	0.77	15
R2TZ	R2TZ	P	2018	0.77	15
R2UK	S2RE	P	2014	0.3	8.895
R2UK	S2RE	P	2015	0.69	8.895
R2UK	S2RE	P	2016	1	8.895
R2UK	S2RE	P	2017	0.94	8.895
R2UK	S2RE	P	2018	0.94	8.895
R2UK	S3RE	P	2014	0.3	8.895
R2UK	S3RE	P	2015	0.69	8.895
R2UK	S3RE	P	2016	1	8.895
R2UK	S3RE	P	2017	0.94	8.895
R2UK	S3RE	P	2018	0.94	8.895
R2UK	S4RE	P	2014	0.3	8.895
R2UK	S4RE	P	2015	0.69	8.895
R2UK	S4RE	P	2016	1	8.895
R2UK	S4RE	P	2017	0.94	8.895
R2UK	S4RE	P	2018	0.94	8.895
R2WE	R2WE	P	2014	0.19	9.945
R2WE	R2WE	P	2015	1	9.945
R2WE	R2WE	P	2016	1	9.945
R2WE	R2WE	P	2017	1	9.945
R2WE	R2WE	P	2018	1	9.945
R2WE	R3WE	P	2014	0.19	9.945
R2WE	R3WE	P	2015	1	9.945
R2WE	R3WE	P	2016	1	9.945
R2WE	R3WE	P	2017	1	9.945
R2WE	R3WE	P	2018	1	9.945
S2AP	S2AP	P	2014	0.42	10.263
S2AP	S2AP	P	2015	0.73	10.263

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2AP	S2AP	P	2016	1	10.263
S2AP	S2AP	P	2017	1	10.263
S2AP	S2AP	P	2018	1	10.263
S2AP	S3AP	P	2014	0.42	10.263
S2AP	S3AP	P	2015	0.73	10.263
S2AP	S3AP	P	2016	1	10.263
S2AP	S3AP	P	2017	1	10.263
S2AP	S3AP	P	2018	1	10.263
S2CM	S2CM	P	2014	0.35	7.327
S2CM	S2CM	P	2015	0.78	7.327
S2CM	S2CM	P	2016	1	7.327
S2CM	S2CM	P	2017	0.99	7.327
S2CM	S2CM	P	2018	0.97	7.327
S2GE	S2GE	P	2014	1	37.213
S2GE	S2GE	P	2015	0.62	37.213
S2GE	S2GE	P	2016	0.72	37.213
S2GE	S2GE	P	2017	0.77	37.213
S2GE	S2GE	P	2018	0.67	37.213
S2IE	S2IE	P	2014	0.28	9.487
S2IE	S2IE	P	2015	0.71	9.487
S2IE	S2IE	P	2016	0.96	9.487
S2IE	S2IE	P	2017	1	9.487
S2IE	S2IE	P	2018	1	9.487
S2IE	S3IE	P	2014	0.28	9.487
S2IE	S3IE	P	2015	0.71	9.487
S2IE	S3IE	P	2016	0.96	9.487
S2IE	S3IE	P	2017	1	9.487
S2IE	S3IE	P	2018	1	9.487
S2ND	S2ND	P	2014	0.7	7.218
S2ND	S2ND	P	2015	1	7.218
S2ND	S2ND	P	2016	1	7.218
S2ND	S2ND	P	2017	1	7.218
S2ND	S2ND	P	2018	1	7.218
S2ND	S3ND	P	2014	0.7	7.218
S2ND	S3ND	P	2015	1	7.218
S2ND	S3ND	P	2016	1	7.218
S2ND	S3ND	P	2017	1	7.218
S2ND	S3ND	P	2018	1	7.218
S2NW	S2NW	P	2014	0.27	5.44
S2NW	S2NW	P	2015	0.85	5.44
S2NW	S2NW	P	2016	0.97	5.44
S2NW	S2NW	P	2017	0.98	5.44
S2NW	S2NW	P	2018	1	5.44
S2QU	S2QU	P	2014	0.41	8.277
S2QU	S2QU	P	2015	0.63	8.277
S2QU	S2QU	P	2016	0.83	8.277
S2QU	S2QU	P	2017	1	8.277
S2QU	S2QU	P	2018	0.95	8.277
S2SD	S2SD	P	2014	0.36	21.491

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2SD	S2SD	P	2015	0.92	21.491
S2SD	S2SD	P	2016	1	21.491
S2SD	S2SD	P	2017	0.89	21.491
S2SD	S2SD	P	2018	0.89	21.491
S2YN	S2YN	P	2014	0.69	8.087
S2YN	S2YN	P	2015	0.72	8.087
S2YN	S2YN	P	2016	0.79	8.087
S2YN	S2YN	P	2017	0.88	8.087
S2YN	S2YN	P	2018	1	8.087
SBD	FSBD	P	2014	0.81	6.17
SBD	FSBD	P	2015	1	6.17
SBD	FSBD	P	2016	0.3	6.17
SBD	FSBD	P	2017	1	6.17
SBD	FSBD	P	2018	1	6.17
SED	FSED	P	2014	0.14	5.5
SED	FSED	P	2015	1	5.5
SED	FSED	P	2016	0.43	5.5
SED	FSED	P	2017	1	5.5
SED	FSED	P	2018	1	5.5
SMP	FSMP	A	2014	1	293
SMP	FSMP	A	2014	1	293
SMP	FSMP	A	2014	1	293
SMP	FSMP	A	2015	1	293
SMP	FSMP	A	2015	1	293
SMP	FSMP	A	2015	1	293
SMP	FSMP	A	2015	1	293
SMP	FSMP	A	2015	1	293
SMP	FSMP	A	2015	1	293
SMP	FSMP	A	2016	1	293
STD	FSTD	P	2014	0.79	5.5
STD	FSTD	P	2015	1	5.5
STD	FSTD	P	2016	0.53	5.5
STD	FSTD	P	2017	0.27	5.5
STD	FSTD	P	2018	0.15	5.5
SUD	FSUD	P	2014	1	5.5
SUD	FSUD	P	2015	0.54	5.5
SUD	FSUD	P	2016	0.47	5.5
SUD	FSUD	P	2017	0.28	5.5
SUD	FSUD	P	2018	0.28	5.5
SVD	FSID	P	2014	0.1	6.44
SVD	FSID	P	2015	0.12	6.44
SVD	FSID	P	2016	0.17	6.44
SVD	FSID	P	2017	0.92	6.44
SVD	FSID	P	2018	1	6.44
T1NE	T1NE	P	2014	1	9.4
T1NE	T1NE	P	2015	1	9.4
T1NE	T1NE	P	2016	1	9.4
T1NE	T1NE	P	2017	1	9.4
T1NE	T1NE	P	2018	1	9.4

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
T2KA	T2KA	P	2014	1	50.699
T2KA	T2KA	P	2015	1	50.699
T2KA	T2KA	P	2016	0.88	50.699
T2KA	T2KA	P	2017	0.91	50.699
T2KA	T2KA	P	2018	0.94	50.699
T2NE	T2NE	P	2014	0.34	26.805
T2NE	T2NE	P	2015	1	26.805
T2NE	T2NE	P	2016	0.41	26.805
T2NE	T2NE	P	2017	0.42	26.805
T2NE	T2NE	P	2018	0.42	26.805
T2OT	T2OT	P	2014	0.47	9.67
T2OT	T2OT	P	2015	1	9.67
T2OT	T2OT	P	2016	0.65	9.67
T2OT	T2OT	P	2017	0.87	9.67
T2OT	T2OT	P	2018	0.88	9.67
T2QI	T2QI	P	2014	0.97	35.716
T2QI	T2QI	P	2015	1	35.716
T2QI	T2QI	P	2016	0.68	35.716
T2QI	T2QI	P	2017	0.68	35.716
T2QI	T2QI	P	2018	0.68	35.716
T2SC	T2SC	P	2014	0.28	29.44
T2SC	T2SC	P	2015	1	29.44
T2SC	T2SC	P	2016	0.91	29.44
T2SC	T2SC	P	2017	0.92	29.44
T2SC	T2SC	P	2018	0.93	29.44
U2BL	U2BL	P	2014	0.55	7.894
U2BL	U2BL	P	2015	0.54	7.894
U2BL	U2BL	P	2016	0.76	7.894
U2BL	U2BL	P	2017	0.98	7.894
U2BL	U2BL	P	2018	1	7.894
U2BS	U2BS	P	2014	0.42	77.019
U2BS	U2BS	P	2015	1	77.019
U2BS	U2BS	P	2016	0.59	77.019
U2BS	U2BS	P	2017	0.56	77.019
U2BS	U2BS	P	2018	0.51	77.019
U2NI	U2NI	P	2014	0.39	8.351
U2NI	U2NI	P	2015	0.68	8.351
U2NI	U2NI	P	2016	0.9	8.351
U2NI	U2NI	P	2017	0.92	8.351
U2NI	U2NI	P	2018	1	8.351
V2O	V2O	P	2014	0.55	7.54
V2O	V2O	P	2015	0.58	7.54
V2O	V2O	P	2016	0.71	7.54
V2O	V2O	P	2017	0.79	7.54
V2O	V2O	P	2018	1	7.54
V2O	V3O	P	2014	0.55	7.54
V2O	V3O	P	2015	0.58	7.54
V2O	V3O	P	2016	0.71	7.54
V2O	V3O	P	2017	0.79	7.54

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
V2O	V3O	P	2018	1	7.54
V2O	V4O	P	2014	0.55	7.54
V2O	V4O	P	2015	0.58	7.54
V2O	V4O	P	2016	0.71	7.54
V2O	V4O	P	2017	0.79	7.54
V2O	V4O	P	2018	1	7.54
V2VU	V2VU	P	2014	0.94	16.581
V2VU	V2VU	P	2015	1	16.581
V2VU	V2VU	P	2016	0.81	16.581
V2VU	V2VU	P	2017	0.81	16.581
V2VU	V2VU	P	2018	0.81	16.581
V2VU	V3VU	P	2014	0.94	16.581
V2VU	V3VU	P	2015	1	16.581
V2VU	V3VU	P	2016	0.81	16.581
V2VU	V3VU	P	2017	0.81	16.581
V2VU	V3VU	P	2018	0.81	16.581
V2W	V2W3	P	2014	0.26	5.44
V2W	V2W3	P	2015	0.85	5.44
V2W	V2W3	P	2016	0.78	5.44
V2W	V2W3	P	2017	0.85	5.44
V2W	V2W3	P	2018	1	5.44
W2MT	W2MT	P	2014	1	5.44
W2MT	W2MT	P	2015	1	5.44
W2MT	W2MT	P	2016	1	5.44
W2MT	W2MT	P	2017	1	5.44
W2MT	W2MT	P	2018	1	5.44
WHY	FWHY	A	2014	1	65
WHY	FWHY	A	2014	1	65
WHY	FWHY	A	2014	1	65
WHY	FWHY	A	2015	1	65
WHY	FWHY	A	2015	1	65
WHY	FWHY	A	2015	1	65
WHY	FWHY	A	2015	1	65
WHY	FWHY	A	2015	1	65
WHY	FWHY	A	2015	1	65
WHY	FWHY	A	2016	1	65
X2CA	X2CA	P	2014	0.61	45.808
X2CA	X2CA	P	2015	1	45.808
X2CA	X2CA	P	2016	0.92	45.808
X2CA	X2CA	P	2017	0.95	45.808
X2CA	X2CA	P	2018	0.82	45.808
Z2UR	Z2UR	P	2014	0.2	8.069
Z2UR	Z2UR	P	2015	0.48	8.069
Z2UR	Z2UR	P	2016	0.62	8.069
Z2UR	Z2UR	P	2017	1	8.069
Z2UR	Z2UR	P	2018	0.82	8.069