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

Date: 17 October 2014
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

⚠ **Action required** ⚠ **High priority**

Margining by contract and maturity: Parameter adjustment as of end-of-day batch run on 21 October 2014

Related Eurex Clearing circular: 082/14

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

Content may be most important for:	**Attachment:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 21 October 2014

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **21 October 2014**.

The new Maturity Factors will already be comprised in the Intraday File “PARAYYMMDD00.dat”.

The new Margin Parameters will already be comprised in the Intraday File “PARMINTRYYMMDD00.dat“.

The attachment contains the new Maturity Factors and Margin Parameters for all products with Margining by Contract and Maturity (Single Stock Dividend Futures, Sector Index Dividend Futures and Agricultural Futures).

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@
eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the
Supervisory Board:
Hugo Bänziger

Executive Board:
Thomas Book (CEO),
Heike Eckert, Matthias Graulich,
Thomas Laux, Erik Tim Müller

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