



eurex clearing

rundschreiben 012/14

Datum: 28. Januar 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 Tages-Endverarbeitung vom 31. Januar 2014

Verweis auf Eurex Clearing-Rundschreiben: 137/13

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Zielgruppe:

- Ü Middle + Backoffice
- Ü Revision/Security Coordination

Anhang:

Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tages-Endverarbeitung vom 31. Januar 2014

Anbei erhalten Sie die Aufstellung der ab der Tages-Endverarbeitung vom **31. Januar 2014** gültigen Parameter.

Die neuen Maturity-Faktoren werden bereits in der untertägigen Datei „PARAYMMDD00.dat“ enthalten sein.

Die neuen Margin-Parameter werden bereits in der untertägigen Datei „PARMINTRYMMDD00.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 31 January 2014

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
A2AL	A2AL	2014	P	0,66	13,711
A2AL	A2AL	2015	P	0,56	13,711
A2AL	A2AL	2016	P	0,97	13,711
A2AL	A2AL	2017	P	1	13,711
A2AL	A2AL	2018	P	0,65	13,711
A2BB	A2BB	2014	P	0,32	14,03
A2BB	A2BB	2015	P	0,8	14,03
A2BB	A2BB	2016	P	0,99	14,03
A2BB	A2BB	2017	P	0,97	14,03
A2BB	A2BB	2018	P	1	14,03
A2EN	A2EN	2014	P	1	54,658
A2EN	A2EN	2015	P	0,74	54,658
A2EN	A2EN	2016	P	0,76	54,658
A2EN	A2EN	2017	P	0,85	54,658
A2EN	A2EN	2018	P	0,64	54,658
A2IR	A3IR	2014	P	1	6,391
A2IR	A3IR	2015	P	0,61	6,391
A2IR	A3IR	2016	P	0,9	6,391
A2IR	A3IR	2017	P	0,75	6,391
A2IR	A3IR	2018	P	1	6,391
A2LV	A2LV	2014	P	0,25	11,61
A2LV	A2LV	2015	P	0,59	11,61
A2LV	A2LV	2016	P	0,86	11,61
A2LV	A2LV	2017	P	0,89	11,61
A2LV	A2LV	2018	P	1	11,61
A2OM	A2OM	2014	P	0,88	13,92
A2OM	A2OM	2015	P	0,81	13,92
A2OM	A2OM	2016	P	1	13,92
A2OM	A2OM	2017	P	0,94	13,92
A2OM	A2OM	2018	P	0,95	13,92
A2SG	A2SG	2014	P	0,7	19,782
A2SG	A2SG	2015	P	1	19,782
A2SG	A2SG	2016	P	0,87	19,782
A2SG	A2SG	2017	P	0,92	19,782
A2SG	A2SG	2018	P	0,78	19,782
A2SM	A2SM	2014	P	0,88	8,722
A2SM	A2SM	2015	P	1	8,722
A2SM	A2SM	2016	P	0,51	8,722
A2SM	A2SM	2017	P	0,52	8,722
A2SM	A2SM	2018	P	0,58	8,722
A2XA	A2XA	2014	P	0,33	18,742
A2XA	A2XA	2015	P	0,56	18,742
A2XA	A2XA	2016	P	0,8	18,742

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
A2XA	A2XA	2017	P	0,91	18,742
A2XA	A2XA	2018	P	1	18,742
A2ZN	A2ZN	2014	P	0,26	17,582
A2ZN	A2ZN	2015	P	0,48	17,582
A2ZN	A2ZN	2016	P	0,97	17,582
A2ZN	A2ZN	2017	P	1	17,582
A2ZN	A2ZN	2018	P	0,8	17,582
B2AR	B2AR	2014	P	0,77	35,28
B2AR	B2AR	2015	P	0,86	35,28
B2AR	B2AR	2016	P	1	35,28
B2AR	B2AR	2017	P	1	35,28
B2AR	B2AR	2018	P	1	35,28
B2AR	B3AR	2014	P	0,77	35,28
B2AR	B3AR	2015	P	0,86	35,28
B2AR	B3AR	2016	P	1	35,28
B2AR	B3AR	2017	P	1	35,28
B2AR	B3AR	2018	P	1	35,28
B2AS	B2AS	2014	P	0,35	10,214
B2AS	B2AS	2015	P	0,66	10,214
B2AS	B2AS	2016	P	1	10,214
B2AS	B2AS	2017	P	0,95	10,214
B2AS	B2AS	2018	P	0,86	10,214
B2AY	B2AY	2014	P	0,25	9,272
B2AY	B2AY	2015	P	0,53	9,272
B2AY	B2AY	2016	P	0,88	9,272
B2AY	B2AY	2017	P	0,89	9,272
B2AY	B2AY	2018	P	1	9,272
B2BV	B2BV	2014	P	1	10,125
B2BV	B2BV	2015	P	1	10,125
B2BV	B2BV	2016	P	1	10,125
B2BV	B2BV	2017	P	1	10,125
B2BV	B2BV	2018	P	1	10,125
B2BV	B3BV	2014	P	1	10,125
B2BV	B3BV	2015	P	1	10,125
B2BV	B3BV	2016	P	1	10,125
B2BV	B3BV	2017	P	1	10,125
B2BV	B3BV	2018	P	1	10,125
B2LT	B2LT	2014	P	0,18	8,465
B2LT	B2LT	2015	P	0,94	8,465
B2LT	B2LT	2016	P	0,99	8,465
B2LT	B2LT	2017	P	0,99	8,465
B2LT	B2LT	2018	P	1	8,465
B2MW	B2MW	2014	P	1	20,552
B2MW	B2MW	2015	P	0,5	20,552
B2MW	B2MW	2016	P	0,95	20,552
B2MW	B2MW	2017	P	0,73	20,552

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
B2MW	B2MW	2018	P	0,66	20,552
B2NP	B2NP	2014	P	0,46	27,471
B2NP	B2NP	2015	P	0,63	27,471
B2NP	B2NP	2016	P	0,93	27,471
B2NP	B2NP	2017	P	1	27,471
B2NP	B2NP	2018	P	0,85	27,471
B2P	B2P	2014	P	0,3	8,96
B2P	B2P	2015	P	0,9	8,96
B2P	B2P	2016	P	0,93	8,96
B2P	B2P	2017	P	0,99	8,96
B2P	B2P	2018	P	1	8,96
B2SN	B2SN	2014	P	0,17	19,272
B2SN	B2SN	2015	P	0,29	19,272
B2SN	B2SN	2016	P	0,9	19,272
B2SN	B2SN	2017	P	0,96	19,272
B2SN	B2SN	2018	P	1	19,272
B2T	B2T	2014	P	0,2	23,4
B2T	B2T	2015	P	0,73	23,4
B2T	B2T	2016	P	0,93	23,4
B2T	B2T	2017	P	0,96	23,4
B2T	B2T	2018	P	1	23,4
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2015	A	1	304
BUT	FBUT	2015	A	1	304
C2AR	C2AR	2014	P	0,64	13,769
C2AR	C2AR	2015	P	1	13,769
C2AR	C2AR	2016	P	1	13,769
C2AR	C2AR	2017	P	1	13,769
C2AR	C2AR	2018	P	1	13,769
C2AR	C3AR	2014	P	0,64	13,769
C2AR	C3AR	2015	P	1	13,769
C2AR	C3AR	2016	P	1	13,769
C2AR	C3AR	2017	P	1	13,769
C2AR	C3AR	2018	P	1	13,769
C2FR	C2FR	2014	P	0,82	16,497
C2FR	C2FR	2015	P	0,91	16,497
C2FR	C2FR	2016	P	1	16,497
C2FR	C2FR	2017	P	0,93	16,497
C2FR	C2FR	2018	P	0,95	16,497

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
C2RG	C2RG	2014	P	0,61	13,269
C2RG	C2RG	2015	P	0,72	13,269
C2RG	C2RG	2016	P	0,73	13,269
C2RG	C2RG	2017	P	0,75	13,269
C2RG	C2RG	2018	P	1	13,269
C2RI	C2RI	2014	P	0,57	48,723
C2RI	C2RI	2015	P	1	48,723
C2RI	C2RI	2016	P	0,93	48,723
C2RI	C2RI	2017	P	0,93	48,723
C2RI	C2RI	2018	P	0,93	48,723
C2RI	C3RI	2014	P	0,57	48,723
C2RI	C3RI	2015	P	1	48,723
C2RI	C3RI	2016	P	0,93	48,723
C2RI	C3RI	2017	P	0,93	48,723
C2RI	C3RI	2018	P	0,93	48,723
C2SG	C2SG	2014	P	0,41	21,015
C2SG	C2SG	2015	P	1	21,015
C2SG	C2SG	2016	P	0,96	21,015
C2SG	C2SG	2017	P	0,96	21,015
C2SG	C2SG	2018	P	0,96	21,015
C2SG	C3SG	2014	P	0,41	21,015
C2SG	C3SG	2015	P	1	21,015
C2SG	C3SG	2016	P	0,96	21,015
C2SG	C3SG	2017	P	0,96	21,015
C2SG	C3SG	2018	P	0,96	21,015
D2AI	D2AI	2014	P	0,31	12,16
D2AI	D2AI	2015	P	0,89	12,16
D2AI	D2AI	2016	P	1	12,16
D2AI	D2AI	2017	P	0,95	12,16
D2AI	D2AI	2018	P	0,96	12,16
D2B1	D2B1	2014	P	1	6,12
D2B1	D2B1	2015	P	1	6,12
D2B1	D2B1	2016	P	0,94	6,12
D2B1	D2B1	2017	P	0,95	6,12
D2B1	D2B1	2018	P	0,96	6,12
D2B1	D3B1	2014	P	1	6,12
D2B1	D3B1	2015	P	1	6,12
D2B1	D3B1	2016	P	0,94	6,12
D2B1	D3B1	2017	P	0,95	6,12
D2B1	D3B1	2018	P	0,96	6,12
D2BK	D2BK	2014	P	0,43	25,855
D2BK	D2BK	2015	P	0,79	25,855
D2BK	D2BK	2016	P	1	25,855
D2BK	D2BK	2017	P	0,85	25,855
D2BK	D2BK	2018	P	0,82	25,855
D2GE	D2GE	2014	P	0,38	21,34

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
D2GE	D2GE	2015	P	0,71	21,34
D2GE	D2GE	2016	P	1	21,34
D2GE	D2GE	2017	P	0,5	21,34
D2GE	D2GE	2018	P	0,56	21,34
D2TE	D2TE	2014	P	0,2	9,965
D2TE	D2TE	2015	P	0,55	9,965
D2TE	D2TE	2016	P	0,87	9,965
D2TE	D2TE	2017	P	1	9,965
D2TE	D2TE	2018	P	0,89	9,965
E2AS	E2AS	2014	P	1	16,032
E2AS	E2AS	2015	P	0,82	16,032
E2AS	E2AS	2016	P	0,98	16,032
E2AS	E2AS	2017	P	0,98	16,032
E2AS	E2AS	2018	P	1	16,032
E2NL	E2NL	2014	P	0,47	26,883
E2NL	E2NL	2015	P	0,5	26,883
E2NL	E2NL	2016	P	0,58	26,883
E2NL	E2NL	2017	P	0,89	26,883
E2NL	E2NL	2018	P	1	26,883
E2NT	E2NT	2014	P	0,55	9,669
E2NT	E2NT	2015	P	0,72	9,669
E2NT	E2NT	2016	P	0,84	9,669
E2NT	E2NT	2017	P	1	9,669
E2NT	E2NT	2018	P	0,95	9,669
E2OA	E2OA	2014	P	0,17	12,847
E2OA	E2OA	2015	P	0,59	12,847
E2OA	E2OA	2016	P	1	12,847
E2OA	E2OA	2017	P	0,89	12,847
E2OA	E2OA	2018	P	0,95	12,847
E2SL	E2SL	2014	P	1	6,12
E2SL	E2SL	2015	P	1	6,12
E2SL	E2SL	2016	P	1	6,12
E2SL	E2SL	2017	P	1	6,12
E2SL	E2SL	2018	P	1	6,12
EBD	FEBD	2014	P	0,25	20,41
EBD	FEBD	2015	P	1	20,41
EBD	FEBD	2016	P	0,35	20,41
EBD	FEBD	2017	P	0,19	20,41
EBD	FEBD	2018	P	0,19	20,41
EED	FEED	2014	P	0,52	6,12
EED	FEED	2015	P	1	6,12
EED	FEED	2016	P	0,3	6,12
EED	FEED	2017	P	1	6,12
EED	FEED	2018	P	1	6,12
EID	FEID	2014	P	0,67	6,12
EID	FEID	2015	P	0,51	6,12

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
EID	FEID	2016	P	0,82	6,12
EID	FEID	2017	P	0,98	6,12
EID	FEID	2018	P	1	6,12
EPP	FEPP	2014	A	1	2,3
EPP	FEPP	2014	A	1	2,3
EPP	FEPP	2014	A	1	2,3
EPP	FEPP	2015	A	1	2,3
ETD	FETD	2014	P	0,79	13,16
ETD	FETD	2015	P	1	13,16
ETD	FETD	2016	P	0,51	13,16
ETD	FETD	2017	P	0,37	13,16
ETD	FETD	2018	P	0,28	13,16
EUD	FEUD	2014	P	1	13,62
EUD	FEUD	2015	P	0,1	13,62
EUD	FEUD	2016	P	0,21	13,62
EUD	FEUD	2017	P	0,1	13,62
EUD	FEUD	2018	P	0,1	13,62
F1TE	F1TE	2014	P	1	20,63
F2TE	F2TE	2014	P	0,8	16,304
F2TE	F2TE	2015	P	0,71	16,304
F2TE	F2TE	2016	P	0,77	16,304
F2TE	F2TE	2017	P	0,82	16,304
F2TE	F2TE	2018	P	1	16,304
G2OB	G2OB	2014	P	0,26	17,263
G2OB	G2OB	2015	P	0,54	17,263
G2OB	G2OB	2016	P	0,87	17,263
G2OB	G2OB	2017	P	0,99	17,263
G2OB	G2OB	2018	P	1	17,263
G2SK	G2SK	2014	P	0,87	6,12
G2SK	G2SK	2015	P	1	6,12
G2SK	G2SK	2016	P	1	6,12
G2SK	G2SK	2017	P	1	6,12
G2SK	G2SK	2018	P	1	6,12
G2SK	G3SK	2014	P	0,87	6,12
G2SK	G3SK	2015	P	1	6,12
G2SK	G3SK	2016	P	1	6,12
G2SK	G3SK	2017	P	1	6,12
G2SK	G3SK	2018	P	1	6,12
G2ZF	G2ZF	2014	P	0,42	11,894
G2ZF	G2ZF	2015	P	0,69	11,894
G2ZF	G2ZF	2016	P	0,99	11,894
G2ZF	G2ZF	2017	P	0,97	11,894
G2ZF	G2ZF	2018	P	1	11,894
H2SB	H2SB	2014	P	0,59	27,13
H2SB	H2SB	2015	P	0,48	27,13
H2SB	H2SB	2016	P	0,97	27,13

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
H2SB	H2SB	2017	P	1	27,13
H2SB	H2SB	2018	P	1	27,13
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2015	A	1	0,124
HOG	FHOG	2015	A	1	0,124
I2BE	I2BE	2014	P	0,62	20,41
I2BE	I2BE	2015	P	1	20,41
I2BE	I2BE	2016	P	0,97	20,41
I2BE	I2BE	2017	P	0,97	20,41
I2BE	I2BE	2018	P	0,96	20,41
I2ES	I2ES	2014	P	0,49	22,539
I2ES	I2ES	2015	P	1	22,539
I2ES	I2ES	2016	P	1	22,539
I2ES	I2ES	2017	P	1	22,539
I2ES	I2ES	2018	P	1	22,539
I2ES	I3ES	2014	P	0,49	22,539
I2ES	I3ES	2015	P	1	22,539
I2ES	I3ES	2016	P	1	22,539
I2ES	I3ES	2017	P	1	22,539
I2ES	I3ES	2018	P	1	22,539
I2NN	I2NN	2014	P	0,95	66,616
I2NN	I2NN	2015	P	1	66,616
I2NN	I2NN	2016	P	0,96	66,616
I2NN	I2NN	2017	P	1	66,616
I2NN	I2NN	2018	P	0,97	66,616
I2SP	I2SP	2014	P	0,39	31,26
I2SP	I2SP	2015	P	0,82	31,26
I2SP	I2SP	2016	P	0,87	31,26
I2SP	I2SP	2017	P	0,89	31,26
I2SP	I2SP	2018	P	1	31,26
I2TK	I2TK	2014	P	0,46	31,026
I2TK	I2TK	2015	P	0,67	31,026
I2TK	I2TK	2016	P	0,8	31,026
I2TK	I2TK	2017	P	0,8	31,026
I2TK	I2TK	2018	P	1	31,026

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
I2X	I2XD	2014	P	1	6,12
I2X	I2XD	2015	P	1	6,12
I2X	I2XD	2016	P	0,99	6,12
I2X	I2XD	2017	P	0,99	6,12
I2X	I2XD	2018	P	0,99	6,12
I2X	I3XD	2014	P	1	6,12
I2X	I3XD	2015	P	1	6,12
I2X	I3XD	2016	P	0,99	6,12
I2X	I3XD	2017	P	0,99	6,12
I2X	I3XD	2018	P	0,99	6,12
I2X	I4XD	2014	P	1	6,12
I2X	I4XD	2015	P	1	6,12
I2X	I4XD	2016	P	0,99	6,12
I2X	I4XD	2017	P	0,99	6,12
I2X	I4XD	2018	P	0,99	6,12
K2P	K2PN	2014	P	0,32	236,013
K2P	K2PN	2015	P	1	236,013
K2P	K2PN	2016	P	0,26	236,013
K2P	K2PN	2017	P	0,27	236,013
K2P	K2PN	2018	P	0,27	236,013
K2P	K3PN	2014	P	0,32	236,013
K2P	K3PN	2015	P	1	236,013
K2P	K3PN	2016	P	0,26	236,013
K2P	K3PN	2017	P	0,27	236,013
K2P	K3PN	2018	P	0,27	236,013
L2OR	L2OR	2014	P	0,23	14,281
L2OR	L2OR	2015	P	0,54	14,281
L2OR	L2OR	2016	P	0,72	14,281
L2OR	L2OR	2017	P	0,77	14,281
L2OR	L2OR	2018	P	1	14,281
M2OH	M2OH	2014	P	0,5	12,541
M2OH	M2OH	2015	P	0,68	12,541
M2OH	M2OH	2016	P	0,9	12,541
M2OH	M2OH	2017	P	1	12,541
M2OH	M2OH	2018	P	0,98	12,541
M2UV	M2UV	2014	P	0,29	7,116
M2UV	M2UV	2015	P	0,65	7,116
M2UV	M2UV	2016	P	0,91	7,116
M2UV	M2UV	2017	P	0,99	7,116
M2UV	M2UV	2018	P	1	7,116
N2ES	N2ES	2014	P	0,41	9,803
N2ES	N2ES	2015	P	0,86	9,803
N2ES	N2ES	2016	P	1	9,803
N2ES	N2ES	2017	P	0,97	9,803
N2ES	N2ES	2018	P	0,94	9,803
N2OA	N2OA	2014	P	0,63	68,768

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
N2OA	N2OA	2015	P	1	68,768
N2OA	N2OA	2016	P	0,33	68,768
N2OA	N2OA	2017	P	0,33	68,768
N2OA	N2OA	2018	P	0,34	68,768
N2OV	N2OV	2014	P	0,41	6,798
N2OV	N2OV	2015	P	0,84	6,798
N2OV	N2OV	2016	P	1	6,798
N2OV	N2OV	2017	P	0,94	6,798
N2OV	N2OV	2018	P	0,92	6,798
P2ER	P2ER	2014	P	0,42	6,12
P2ER	P2ER	2015	P	1	6,12
P2ER	P2ER	2016	P	0,82	6,12
P2ER	P2ER	2017	P	0,84	6,12
P2ER	P2ER	2018	P	0,43	6,12
P2HI	P2HI	2014	P	0,28	15,326
P2HI	P2HI	2015	P	0,54	15,326
P2HI	P2HI	2016	P	0,94	15,326
P2HI	P2HI	2017	P	1	15,326
P2HI	P2HI	2018	P	0,91	15,326
P2PX	P2PX	2014	P	0,83	15,726
P2PX	P2PX	2015	P	1	15,726
P2PX	P2PX	2016	P	0,92	15,726
P2PX	P2PX	2017	P	0,92	15,726
P2PX	P2PX	2018	P	0,94	15,726
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2015	A	1	4
PIG	FPIG	2015	A	1	4
R2DA	R2DA	2014	P	0,66	21,939
R2DA	R2DA	2015	P	0,78	21,939
R2DA	R2DA	2016	P	0,78	21,939
R2DA	R2DA	2017	P	1	21,939
R2DA	R2DA	2018	P	0,87	21,939
R2EP	R2EP	2014	P	1	28,727
R2EP	R2EP	2015	P	0,35	28,727
R2EP	R2EP	2016	P	0,44	28,727

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
R2EP	R2EP	2017	P	0,46	28,727
R2EP	R2EP	2018	P	0,47	28,727
R2NL	R2NL	2014	P	0,98	18,271
R2NL	R2NL	2015	P	0,98	18,271
R2NL	R2NL	2016	P	0,98	18,271
R2NL	R2NL	2017	P	0,98	18,271
R2NL	R2NL	2018	P	1	18,271
R2OG	R2OG	2014	P	0,45	6,362
R2OG	R2OG	2015	P	0,91	6,362
R2OG	R2OG	2016	P	1	6,362
R2OG	R2OG	2017	P	0,98	6,362
R2OG	R2OG	2018	P	0,96	6,362
R2TZ	R2TZ	2014	P	0,48	16,71
R2TZ	R2TZ	2015	P	1	16,71
R2TZ	R2TZ	2016	P	0,77	16,71
R2TZ	R2TZ	2017	P	0,77	16,71
R2TZ	R2TZ	2018	P	0,76	16,71
R2UK	S2RE	2014	P	0,29	9,833
R2UK	S2RE	2015	P	0,68	9,833
R2UK	S2RE	2016	P	1	9,833
R2UK	S2RE	2017	P	0,95	9,833
R2UK	S2RE	2018	P	0,95	9,833
R2UK	S3RE	2014	P	0,29	9,833
R2UK	S3RE	2015	P	0,68	9,833
R2UK	S3RE	2016	P	1	9,833
R2UK	S3RE	2017	P	0,95	9,833
R2UK	S3RE	2018	P	0,95	9,833
R2WE	R2WE	2014	P	0,13	16,215
R2WE	R2WE	2015	P	1	16,215
R2WE	R2WE	2016	P	1	16,215
R2WE	R2WE	2017	P	1	16,215
R2WE	R2WE	2018	P	1	16,215
R2WE	R3WE	2014	P	0,13	16,215
R2WE	R3WE	2015	P	1	16,215
R2WE	R3WE	2016	P	1	16,215
R2WE	R3WE	2017	P	1	16,215
R2WE	R3WE	2018	P	1	16,215
S2AP	S2AP	2014	P	0,41	11,207
S2AP	S2AP	2015	P	0,72	11,207
S2AP	S2AP	2016	P	1	11,207
S2AP	S2AP	2017	P	1	11,207
S2AP	S2AP	2018	P	1	11,207
S2AP	S3AP	2014	P	0,41	11,207
S2AP	S3AP	2015	P	0,72	11,207
S2AP	S3AP	2016	P	1	11,207
S2AP	S3AP	2017	P	1	11,207

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
S2AP	S3AP	2018	P	1	11,207
S2CM	S2CM	2014	P	0,39	7,192
S2CM	S2CM	2015	P	0,87	7,192
S2CM	S2CM	2016	P	1	7,192
S2CM	S2CM	2017	P	0,95	7,192
S2CM	S2CM	2018	P	0,95	7,192
S2GE	S2GE	2014	P	1	40,368
S2GE	S2GE	2015	P	0,61	40,368
S2GE	S2GE	2016	P	0,71	40,368
S2GE	S2GE	2017	P	0,77	40,368
S2GE	S2GE	2018	P	0,65	40,368
S2IE	S2IE	2014	P	0,28	10,325
S2IE	S2IE	2015	P	0,71	10,325
S2IE	S2IE	2016	P	0,96	10,325
S2IE	S2IE	2017	P	1	10,325
S2IE	S2IE	2018	P	1	10,325
S2ND	S2ND	2014	P	0,45	12,158
S2ND	S2ND	2015	P	1	12,158
S2ND	S2ND	2016	P	1	12,158
S2ND	S2ND	2017	P	1	12,158
S2ND	S2ND	2018	P	1	12,158
S2ND	S3ND	2014	P	0,45	12,158
S2ND	S3ND	2015	P	1	12,158
S2ND	S3ND	2016	P	1	12,158
S2ND	S3ND	2017	P	1	12,158
S2ND	S3ND	2018	P	1	12,158
S2NW	S2NW	2014	P	0,27	6,12
S2NW	S2NW	2015	P	0,86	6,12
S2NW	S2NW	2016	P	0,96	6,12
S2NW	S2NW	2017	P	0,97	6,12
S2NW	S2NW	2018	P	1	6,12
S2QU	S2QU	2014	P	0,33	11,201
S2QU	S2QU	2015	P	0,5	11,201
S2QU	S2QU	2016	P	0,99	11,201
S2QU	S2QU	2017	P	0,99	11,201
S2QU	S2QU	2018	P	1	11,201
S2SD	S2SD	2014	P	0,35	23,127
S2SD	S2SD	2015	P	0,92	23,127
S2SD	S2SD	2016	P	1	23,127
S2SD	S2SD	2017	P	0,9	23,127
S2SD	S2SD	2018	P	0,9	23,127
S2YN	S2YN	2014	P	0,98	7,955
S2YN	S2YN	2015	P	0,98	7,955
S2YN	S2YN	2016	P	0,98	7,955
S2YN	S2YN	2017	P	0,98	7,955
S2YN	S2YN	2018	P	1	7,955

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
SBD	FSBD	2014	P	1	6,28
SBD	FSBD	2015	P	0,8	6,28
SBD	FSBD	2016	P	1	6,28
SBD	FSBD	2017	P	1	6,28
SBD	FSBD	2018	P	1	6,28
SED	FSED	2014	P	0,1	6,28
SED	FSED	2015	P	1	6,28
SED	FSED	2016	P	0,19	6,28
SED	FSED	2017	P	1	6,28
SED	FSED	2018	P	1	6,28
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2015	A	1	246
SMP	FSMP	2015	A	1	246
STD	FSTD	2014	P	1	6,78
STD	FSTD	2015	P	0,53	6,78
STD	FSTD	2016	P	0,27	6,78
STD	FSTD	2017	P	0,15	6,78
STD	FSTD	2018	P	1	6,78
SUD	FSUD	2014	P	0,66	6,28
SUD	FSUD	2015	P	1	6,28
SUD	FSUD	2016	P	1	6,28
SUD	FSUD	2017	P	1	6,28
SUD	FSUD	2018	P	1	6,28
SVD	FSID	2014	P	0,14	7,93
SVD	FSID	2015	P	0,12	7,93
SVD	FSID	2016	P	0,17	7,93
SVD	FSID	2017	P	0,92	7,93
SVD	FSID	2018	P	1	7,93
T1NE	T1NE	2014	P	1	12,3
T2KA	T2KA	2014	P	1	41,375
T2KA	T2KA	2015	P	0,98	41,375
T2KA	T2KA	2016	P	0,98	41,375
T2KA	T2KA	2017	P	0,98	41,375
T2KA	T2KA	2018	P	1	41,375
T2NE	T2NE	2014	P	0,41	29,069
T2NE	T2NE	2015	P	1	29,069
T2NE	T2NE	2016	P	0,4	29,069
T2NE	T2NE	2017	P	0,41	29,069
T2NE	T2NE	2018	P	0,41	29,069

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
T2OT	T2OT	2014	P	0,55	9,062
T2OT	T2OT	2015	P	0,8	9,062
T2OT	T2OT	2016	P	0,72	9,062
T2OT	T2OT	2017	P	1	9,062
T2OT	T2OT	2018	P	0,96	9,062
T2QI	T2QI	2014	P	1	98,742
T2QI	T2QI	2015	P	0,37	98,742
T2QI	T2QI	2016	P	0,18	98,742
T2QI	T2QI	2017	P	0,18	98,742
T2QI	T2QI	2018	P	0,19	98,742
T2SC	T2SC	2014	P	0,95	6,12
T2SC	T2SC	2015	P	1	6,12
T2SC	T2SC	2016	P	0,75	6,12
T2SC	T2SC	2017	P	0,75	6,12
T2SC	T2SC	2018	P	0,75	6,12
U2BL	U2BL	2014	P	0,59	8,251
U2BL	U2BL	2015	P	0,78	8,251
U2BL	U2BL	2016	P	0,75	8,251
U2BL	U2BL	2017	P	0,98	8,251
U2BL	U2BL	2018	P	1	8,251
U2BS	U2BS	2014	P	0,42	85,657
U2BS	U2BS	2015	P	1	85,657
U2BS	U2BS	2016	P	0,59	85,657
U2BS	U2BS	2017	P	0,55	85,657
U2BS	U2BS	2018	P	0,5	85,657
U2NI	U2NI	2014	P	0,31	11,381
U2NI	U2NI	2015	P	0,54	11,381
U2NI	U2NI	2016	P	0,71	11,381
U2NI	U2NI	2017	P	0,73	11,381
U2NI	U2NI	2018	P	1	11,381
V2O	V2O	2014	P	1	6,25
V2O	V2O	2015	P	0,49	6,25
V2O	V2O	2016	P	0,49	6,25
V2O	V2O	2017	P	0,49	6,25
V2O	V2O	2018	P	0,49	6,25
V2O	V3O	2014	P	1	6,25
V2O	V3O	2015	P	0,49	6,25
V2O	V3O	2016	P	0,49	6,25
V2O	V3O	2017	P	0,49	6,25
V2O	V3O	2018	P	0,49	6,25
V2VU	V2VU	2014	P	0,67	10,984
V2VU	V2VU	2015	P	0,93	10,984
V2VU	V2VU	2016	P	1	10,984
V2VU	V2VU	2017	P	1	10,984
V2VU	V2VU	2018	P	1	10,984
V2VU	V3VU	2014	P	0,67	10,984

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
V2VU	V3VU	2015	P	0,93	10,984
V2VU	V3VU	2016	P	1	10,984
V2VU	V3VU	2017	P	1	10,984
V2VU	V3VU	2018	P	1	10,984
V2W	V2W3	2014	P	0,39	6,12
V2W	V2W3	2015	P	1	6,12
V2W	V2W3	2016	P	0,8	6,12
V2W	V2W3	2017	P	0,81	6,12
V2W	V2W3	2018	P	0,81	6,12
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2015	A	1	73
WHY	FWHY	2015	A	1	73
X2CA	X2CA	2014	P	0,6	107,639
X2CA	X2CA	2015	P	1	107,639
X2CA	X2CA	2016	P	0,81	107,639
X2CA	X2CA	2017	P	0,83	107,639
X2CA	X2CA	2018	P	0,5	107,639
Z2UR	Z2UR	2014	P	0,19	8,783
Z2UR	Z2UR	2015	P	0,48	8,783
Z2UR	Z2UR	2016	P	0,62	8,783
Z2UR	Z2UR	2017	P	1	8,783
Z2UR	Z2UR	2018	P	0,81	8,783