clear to trade

eurex clearing *circular 014/12*

Date: March 2, 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Peter Reitz

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

Margining by Contract and Maturity: Parameter Adjustment as of March 7, 2012

Related Eurex Clearing circular: 050/11

Contact: Risk Operations, tel. +49-69-211-1 24 52, e-mail: risk@eurexchange.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 March 7, 2012

Attached please find the specification of the parameters which will become effective after the end-of-day batch run on **March 7, 2012**.

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

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

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

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

T +49-69-211-1 24 52
F +49-69-211-1 84 40
risk@eurexchange.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Prof. Dr. Peter Gomez

Executive Board:
Andreas Preuss (CEO),
Jürg Spillmann, Thomas Book,
Gary Katz, Michael Peters,
Peter Reitz

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

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
A2AL	2012	12	P	11,60	0,793
A2AL	2013	12	P	11,60	0,927
A2AL	2014	12	P	11,60	0,996
A2AL	2015	12	P	11,60	0,998
A2AL	2016	12	P	11,60	1,000
A2BB	2012	12	P	22,14	0,309
A2BB	2013	12	P	22,14	0,783
A2BB	2014	12	P	22,14	0,971
A2BB	2015	12	P	22,14	0,978
A2BB	2016	12	P	22,14	1,000
A2EN	2012	12	P	75,10	1,000
A2EN	2013	12	P	75,10	0,757
A2EN	2014	12	P	75,10	0,761
A2EN	2015	12	P	75,10	0,847
A2EN	2016	12	P	75,10	0,634
A2IR	2012	12	P	16,51	0,208
A2IR	2013	12	P	16,51	0,665
A2IR	2014	12	P	16,51	0,757
A2IR	2015	12	P	16,51	0,815
A2IR	2016	12	P	16,51	1,000
A1LV	2012	12	P	11,90	0,371
A1LV	2013	12	P	11,90	0,744
A1LV	2014	12	P	11,90	0,858
A2LV	2012	12	P	11,90	0,371
A2LV	2013	12	P	11,90	0,744
A2LV	2014	12	P	11,90	0,858
A2LV	2015	12	P	11,90	1,000
A2LV	2016	12	P	11,90	0,782
A1OM	2012	12	P	19,70	1,000
A1OM	2013	12	P	19,70	0,977
A1OM	2014	12	P	19,70	0,944
A2OM	2012	12	P	19,70	1,000
A2OM	2013	12	P	19,70	0,977
A2OM	2014	12	P	19,70	0,944
A2OM	2015	12	P	19,70	0,946
A2OM	2016	12	P	19,70	0,948
A2SG	2012	12	P	23,55	0,625
A2SG	2013	12	P	23,55	0,812
A2SG	2014	12	P	23,55	0,895
A2SG	2015	12	P	23,55	1,000

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
A2SG	2016	12	P	23,55	0,899
A1XA	2012	12	P	25,04	0,338
A1XA	2013	12	P	25,04	0,544
A1XA	2014	12	P	25,04	0,889
A2XA	2012	12	P	25,04	0,338
A2XA	2013	12	P	25,04	0,544
A2XA	2014	12	P	25,04	0,889
A2XA	2015	12	P	25,04	1,000
A2XA	2016	12	P	25,04	1,000
A2ZN	2012	12	P	10,44	0,627
A2ZN	2013	12	P	10,44	1,000
A2ZN	2014	12	P	10,44	0,498
A2ZN	2015	12	P	10,44	0,499
A2ZN	2016	12	P	10,44	0,500
B2AR	2012	12	P	29,77	0,254
B2AR	2013	12	P	29,77	0,949
B2AR	2014	12	P	29,77	0,996
B2AR	2015	12	P	29,77	0,998
B2AR	2016	12	P	29,77	1,000
B1AS	2012	12	P	26,58	0,178
B1AS	2013	12	P	26,58	0,310
B1AS	2014	12	P	26,58	1,000
B2AS	2012	12	P	26,58	0,178
B2AS	2013	12	P	26,58	0,310
B2AS	2014	12	P	26,58	1,000
B2AS	2015	12	P	26,58	0,411
B2AS	2016	12	P	26,58	0,378
B1AY	2012	12	P	9,73	0,781
B1AY	2013	12	P	9,73	0,610
B1AY	2014	12	P	9,73	1,000
B2AY	2012	12	P	9,73	0,781
B2AY	2013	12	P	9,73	0,610
B2AY	2014	12	P	9,73	1,000
B2AY	2015	12	P	9,73	0,971
B2AY	2016	12	P	9,73	0,784
B1BV	2012	12	P	29,26	0,623
B1BV	2013	12	P	29,26	1,000
B1BV	2014	12	P	29,26	0,998
B2BV	2012	12	P	29,26	0,623
B2BV	2013	12	P	29,26	1,000

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
B2BV	2014	12	P	29,26	0,998
B2BV	2015	12	P	29,26	0,998
B2BV	2016	12	P	29,26	0,998
B2LT	2012	12	P	7,08	0,125
B2LT	2013	12	P	7,08	0,811
B2LT	2014	12	P	7,08	0,996
B2LT	2015	12	P	7,08	0,998
B2LT	2016	12	P	7,08	1,000
B2MW	2012	12	P	31,66	1,000
B2MW	2013	12	P	31,66	0,476
B2MW	2014	12	P	31,66	0,933
B2MW	2015	12	P	31,66	0,690
B2MW	2016	12	P	31,66	0,637
B1NP	2012	12	P	53,34	1,000
B1NP	2013	12	P	53,34	0,543
B1NP	2014	12	P	53,34	0,764
B2NP	2012	12	P	53,34	1,000
B2NP	2013	12	P	53,34	0,543
B2NP	2014	12	P	53,34	0,764
B2NP	2015	12	P	53,34	0,763
B2NP	2016	12	P	53,34	0,764
B2P	2012	12	P	13,80	0,446
B2P	2013	12	P	13,80	1,000
B2P	2014	12	P	13,80	0,972
B2P	2015	12	P	13,80	0,974
B2P	2016	12	P	13,80	0,976
B1SN	2012	12	P	25,72	0,223
B1SN	2013	12	P	25,72	0,259
B1SN	2014	12	P	25,72	0,921
B2SN	2012	12	P	25,72	0,223
B2SN	2013	12	P	25,72	0,259
B2SN	2014	12	P	25,72	0,921
B2SN	2015	12	P	25,72	0,960
B2SN	2016	12	P	25,72	1,000
B2T	2012	12	P	14,93	0,530
B2T	2013	12	P	14,93	0,760
B2T	2014	12	P	14,93	0,996
B2T	2015	12	P	14,93	0,998
B2T	2016	12	P	14,93	1,000
BUT	2012	4	A	252,00	0,745

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
BUT	2012	7	A	252,00	0,990
BUT	2012	10	A	252,00	0,991
BUT	2013	1	A	252,00	0,988
BUT	2013	4	A	252,00	0,982
BUT	2013	7	A	252,00	1,000
C2AR	2012	12	P	31,15	0,826
C2AR	2013	12	P	31,15	1,000
C2AR	2014	12	P	31,15	0,404
C2AR	2015	12	P	31,15	0,493
C2AR	2016	12	P	31,15	0,493
C2FR	2012	12	P	21,88	0,668
C2FR	2013	12	P	21,88	0,836
C2FR	2014	12	P	21,88	1,000
C2FR	2015	12	P	21,88	0,900
C2FR	2016	12	P	21,88	0,881
C2RG	2012	12	P	18,34	0,583
C2RG	2013	12	P	18,34	0,723
C2RG	2014	12	P	18,34	0,742
C2RG	2015	12	P	18,34	0,753
C2RG	2016	12	P	18,34	1,000
C2RI	2012	12	P	81,30	0,314
C2RI	2013	12	P	81,30	1,000
C2RI	2014	12	P	81,30	0,944
C2RI	2015	12	P	81,30	0,768
C2RI	2016	12	P	81,30	0,770
C2SG	2012	12	P	31,14	1,000
C2SG	2013	12	P	31,14	0,785
C2SG	2014	12	P	31,14	0,739
C2SG	2015	12	P	31,14	0,865
C2SG	2016	12	P	31,14	0,900
D1AI	2012	12	P	15,74	0,635
D1AI	2013	12	P	15,74	0,969
D1AI	2014	12	P	15,74	1,000
D2AI	2012	12	P	15,74	0,635
D2AI	2013	12	P	15,74	0,969
D2AI	2014	12	P	15,74	1,000
D2AI	2015	12	P	15,74	0,870
D2AI	2016	12	P	15,74	0,872
D2B1	2012	12	P	7,43	0,154
D2B1	2013	12	P	7,43	0,893

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
D2B1	2014	12	P	7,43	1,000
D2B1	2015	12	P	7,43	0,931
D2B1	2016	12	P	7,43	0,933
D1BK	2012	12	P	48,07	0,679
D1BK	2013	12	P	48,07	1,000
D1BK	2014	12	P	48,07	0,686
D2BK	2012	12	P	48,07	0,679
D2BK	2013	12	P	48,07	1,000
D2BK	2014	12	P	48,07	0,686
D2BK	2015	12	P	48,07	0,939
D2BK	2016	12	P	48,07	0,939
D2GE	2012	12	P	7,08	0,518
D2GE	2013	12	P	7,08	0,930
D2GE	2014	12	P	7,08	0,996
D2GE	2015	12	P	7,08	0,998
D2GE	2016	12	P	7,08	1,000
D1TE	2012	12	P	9,26	0,270
D1TE	2013	12	P	9,26	0,681
D1TE	2014	12	P	9,26	1,000
D2TE	2012	12	P	9,26	0,270
D2TE	2013	12	P	9,26	0,681
D2TE	2014	12	P	9,26	1,000
D2TE	2015	12	P	9,26	0,971
D2TE	2016	12	P	9,26	0,942
E1NL	2012	12	P	47,80	1,000
E1NL	2013	12	P	47,80	0,275
E1NL	2014	12	P	47,80	0,382
E2NL	2012	12	P	47,80	1,000
E2NL	2013	12	P	47,80	0,275
E2NL	2014	12	P	47,80	0,382
E2NL	2015	12	P	47,80	0,387
E2NL	2016	12	P	47,80	0,388
E1NT	2012	12	P	16,04	0,418
E1NT	2013	12	P	16,04	0,574
E1NT	2014	12	P	16,04	0,597
E2NT	2012	12	P	16,04	0,418
E2NT	2013	12	P	16,04	0,574
E2NT	2014	12	P	16,04	0,597
E2NT	2015	12	P	16,04	1,000
E2NT	2016	12	P	16,04	1,000

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
E1OA	2012	12	P	15,19	0,154
E1OA	2013	12	P	15,19	0,589
E1OA	2014	12	P	15,19	0,978
E2OA	2012	12	P	15,19	0,154
E2OA	2013	12	P	15,19	0,589
E2OA	2014	12	P	15,19	0,978
E2OA	2015	12	P	15,19	0,921
E2OA	2016	12	P	15,19	1,000
EPP	2012	4	A	1,19	0,746
EPP	2012	6	A	1,19	0,826
EPP	2012	11	A	1,19	1,000
EPP	2013	4	A	1,19	0,203
F1TE	2012	12	P	10,88	0,451
F1TE	2013	12	P	10,88	0,796
F1TE	2014	12	P	10,88	0,924
F2TE	2012	12	P	10,88	0,451
F2TE	2013	12	P	10,88	0,796
F2TE	2014	12	P	10,88	0,924
F2TE	2015	12	P	10,88	0,910
F2TE	2016	12	P	10,88	1,000
G1OB	2012	12	P	18,11	0,352
G1OB	2013	12	P	18,11	0,604
G1OB	2014	12	P	18,11	1,000
G2OB	2012	12	P	18,11	0,352
G2OB	2013	12	P	18,11	0,604
G2OB	2014	12	P	18,11	1,000
G2OB	2015	12	P	18,11	0,989
G2OB	2016	12	P	18,11	0,992
G2SK	2012	12	P	9,65	0,750
G2SK	2013	12	P	9,65	1,000
G2SK	2014	12	P	9,65	0,737
G2SK	2015	12	P	9,65	0,739
G2SK	2016	12	P	9,65	0,740
G1ZF	2012	12	P	11,34	0,605
G1ZF	2013	12	P	11,34	0,720
G1ZF	2014	12	P	11,34	0,940
G2ZF	2012	12	P	11,34	0,605
G2ZF	2013	12	P	11,34	0,720
G2ZF	2014	12	P	11,34	0,940
G2ZF	2015	12	P	11,34	0,955

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
G2ZF	2016	12	P	11,34	1,000
HOG	2012	2	A	0,12	0,815
HOG	2012	3	A	0,12	0,846
HOG	2012	4	A	0,12	0,910
HOG	2012	5	A	0,12	0,844
HOG	2012	6	A	0,12	1,000
HOG	2012	7	A	0,12	0,668
HOG	2012	8	A	0,12	0,830
HOG	2012	9	A	0,12	0,857
HOG	2012	10	A	0,12	0,454
HOG	2012	11	A	0,12	0,636
HOG	2012	12	A	0,12	0,424
HOG	2013	1	A	0,12	0,483
HOG	2013	3	A	0,12	0,328
HOG	2013	6	A	0,12	0,258
H2SB	2012	12	P	35,11	0,211
H2SB	2013	12	P	35,11	0,779
H2SB	2014	12	P	35,11	1,000
H2SB	2015	12	P	35,11	1,000
H2SB	2016	12	P	35,11	1,000
I2BE	2012	12	P	25,92	0,732
I2BE	2013	12	P	25,92	1,000
I2BE	2014	12	P	25,92	0,742
I2BE	2015	12	P	25,92	0,777
I2BE	2016	12	P	25,92	0,801
I2ES	2012	12	P	36,58	1,000
I2ES	2013	12	P	36,58	0,931
I2ES	2014	12	P	36,58	0,765
I2ES	2015	12	P	36,58	0,805
I2NN	2012	12	P	87,95	0,975
I2NN	2013	12	P	87,95	0,815
I2NN	2014	12	P	87,95	0,996
I2NN	2015	12	P	87,95	0,998
I2NN	2016	12	P	87,95	1,000
I1SP	2012	12	P	43,16	0,487
I1SP	2013	12	P	43,16	0,729
I1SP	2014	12	P	43,16	0,918
I2SP	2012	12	P	43,16	0,487
I2SP	2013	12	P	43,16	0,729
I2SP	2014	12	P	43,16	0,918

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
I2SP	2015	12	P	43,16	1,000
I2SP	2016	12	P	43,16	1,000
I2TK	2012	12	P	42,85	0,400
I2TK	2013	12	P	42,85	0,667
I2TK	2014	12	P	42,85	0,804
I2TK	2015	12	P	42,85	0,800
I2TK	2016	12	P	42,85	1,000
LPI	2012	4	A	0,99	1,000
L2OR	2012	12	P	18,62	0,408
L2OR	2013	12	P	18,62	0,567
L2OR	2014	12	P	18,62	0,682
L2OR	2015	12	P	18,62	0,739
L2OR	2016	12	P	18,62	1,000
M2OH	2012	12	P	19,26	0,881
M2OH	2013	12	P	19,26	0,879
M2OH	2014	12	P	19,26	0,884
M2OH	2015	12	P	19,26	1,000
M2OH	2016	12	P	19,26	1,000
M1UV	2012	12	P	7,08	0,956
M1UV	2013	12	P	7,08	0,957
M1UV	2014	12	P	7,08	0,947
M2UV	2012	12	P	7,08	0,956
M2UV	2013	12	P	7,08	0,957
M2UV	2014	12	P	7,08	0,947
M2UV	2015	12	P	7,08	0,970
M2UV	2016	12	P	7,08	1,000
N2ES	2012	12	P	15,25	0,418
N2ES	2013	12	P	15,25	0,869
N2ES	2014	12	P	15,25	1,000
N2ES	2015	12	P	15,25	0,983
N2ES	2016	12	P	15,25	0,943
N1OA	2012	12	P	47,24	0,892
N1OA	2013	12	P	47,24	1,000
N1OA	2014	12	P	47,24	0,391
N2OA	2012	12	P	47,24	0,892
N2OA	2013	12	P	47,24	1,000
N2OA	2014	12	P	47,24	0,391
N2OA	2015	12	P	47,24	0,400
N2OA	2016	12	P	47,24	0,410
N2OV	2012	12	P	10,45	0,439

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
N2OV	2013	12	P	10,45	0,858
N2OV	2014	12	P	10,45	1,000
N2OV	2015	12	P	10,45	0,929
N2OV	2016	12	P	10,45	0,894
PIG	2012	2	A	4,20	0,740
PIG	2012	3	A	4,20	0,887
PIG	2012	4	A	4,20	0,922
PIG	2012	5	A	4,20	0,812
PIG	2012	6	A	4,20	1,000
PIG	2012	7	A	4,20	0,768
PIG	2012	8	A	4,20	0,819
PIG	2012	9	A	4,20	0,771
PIG	2012	10	A	4,20	0,607
PIG	2012	11	A	4,20	0,708
PIG	2012	12	A	4,20	0,774
PIG	2013	1	A	4,20	0,747
PIG	2013	3	A	4,20	0,663
PIG	2013	6	A	4,20	0,669
P2HI	2012	12	P	24,47	0,568
P2HI	2013	12	P	24,47	0,436
P2HI	2014	12	P	24,47	0,996
P2HI	2015	12	P	24,47	0,998
P2HI	2016	12	P	24,47	1,000
R2DA	2012	12	P	28,69	0,860
R2DA	2013	12	P	28,69	1,000
R2DA	2014	12	P	28,69	0,964
R2DA	2015	12	P	28,69	0,966
R2DA	2016	12	P	28,69	0,968
R1EP	2012	12	P	39,98	1,000
R1EP	2013	12	P	39,98	0,247
R1EP	2014	12	P	39,98	0,365
R2EP	2012	12	P	39,98	1,000
R2EP	2013	12	P	39,98	0,247
R2EP	2014	12	P	39,98	0,365
R2EP	2015	12	P	39,98	0,368
R2EP	2016	12	P	39,98	0,370
R2OG	2012	12	P	9,87	0,457
R2OG	2013	12	P	9,87	0,913
R2OG	2014	12	P	9,87	1,000
R2OG	2015	12	P	9,87	0,974

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
R2OG	2016	12	P	9,87	0,951
R2TZ	2012	12	P	25,36	0,410
R2TZ	2013	12	P	25,36	1,000
R2TZ	2014	12	P	25,36	0,760
R2TZ	2015	12	P	25,36	0,762
R2TZ	2016	12	P	25,36	0,763
R2UK	2012	12	P	16,14	0,276
R2UK	2013	12	P	16,14	0,409
R2UK	2014	12	P	16,14	0,899
R2UK	2015	12	P	16,14	1,000
R2UK	2016	12	P	16,14	1,000
R1WE	2012	12	P	26,49	0,122
R1WE	2013	12	P	26,49	0,494
R1WE	2014	12	P	26,49	1,000
R2WE	2012	12	P	26,49	0,122
R2WE	2013	12	P	26,49	0,494
R2WE	2014	12	P	26,49	1,000
R2WE	2015	12	P	26,49	0,636
R2WE	2016	12	P	26,49	0,636
S2AP	2012	12	P	36,98	0,230
S2AP	2013	12	P	36,98	0,358
S2AP	2014	12	P	36,98	0,954
S2AP	2015	12	P	36,98	1,000
S2AP	2016	12	P	36,98	1,000
S2CM	2012	12	P	10,54	0,411
S2CM	2013	12	P	10,54	0,899
S2CM	2014	12	P	10,54	1,000
S2CM	2015	12	P	10,54	0,942
S2CM	2016	12	P	10,54	0,932
S1GE	2012	12	P	56,24	0,985
S1GE	2013	12	P	56,24	1,000
S1GE	2014	12	P	56,24	0,869
S2GE	2012	12	P	56,24	0,985
S2GE	2013	12	P	56,24	1,000
S2GE	2014	12	P	56,24	0,869
S2GE	2015	12	P	56,24	0,869
S2GE	2016	12	P	56,24	0,869
S1IE	2012	12	P	14,42	0,274
S1IE	2013	12	P	14,42	0,690
S1IE	2014	12	P	14,42	0,918

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
S2IE	2012	12	P	14,42	0,274
S2IE	2013	12	P	14,42	0,690
S2IE	2014	12	P	14,42	0,918
S2IE	2015	12	P	14,42	0,932
S2IE	2016	12	P	14,42	1,000
S2ND	2012	12	P	14,49	0,548
S2ND	2013	12	P	14,49	0,760
S2ND	2014	12	P	14,49	1,000
S2ND	2015	12	P	14,49	1,000
S2ND	2016	12	P	14,49	1,000
S1NW	2012	12	P	7,40	0,271
S1NW	2013	12	P	7,40	0,858
S1NW	2014	12	P	7,40	0,913
S2NW	2012	12	P	7,40	0,271
S2NW	2013	12	P	7,40	0,858
S2NW	2014	12	P	7,40	0,913
S2NW	2015	12	P	7,40	0,972
S2NW	2016	12	P	7,40	1,000
SMP	2012	4	A	173,25	0,851
SMP	2012	7	A	173,25	1,000
SMP	2012	10	A	173,25	0,999
SMP	2013	1	A	173,25	0,991
SMP	2013	4	A	173,25	0,984
SMP	2013	7	A	173,25	0,992
S2QU	2012	12	P	16,87	0,430
S2QU	2013	12	P	16,87	1,000
S2QU	2014	12	P	16,87	0,599
S2QU	2015	12	P	16,87	0,586
S2QU	2016	12	P	16,87	0,586
S1SD	2012	12	P	30,03	0,524
S1SD	2013	12	P	30,03	1,000
S1SD	2014	12	P	30,03	0,972
S2SD	2012	12	P	30,03	0,524
S2SD	2013	12	P	30,03	1,000
S2SD	2014	12	P	30,03	0,972
S2SD	2015	12	P	30,03	0,773
S2SD	2016	12	P	30,03	0,777
T1NE	2012	12	P	12,11	0,311
T1NE	2013	12	P	12,11	0,915
T1NE	2014	12	P	12,11	0,948

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
T2NE	2012	12	P	12,11	0,311
T2NE	2013	12	P	12,11	0,915
T2NE	2014	12	P	12,11	0,948
T2NE	2015	12	P	12,11	1,000
T2NE	2016	12	P	12,11	1,000
T2OT	2012	12	P	22,25	0,608
T2OT	2013	12	P	22,25	0,431
T2OT	2014	12	P	22,25	0,372
T2OT	2015	12	P	22,25	1,000
T2OT	2016	12	P	22,25	1,000
T2QI	2012	12	P	23,10	0,452
T2QI	2013	12	P	23,10	1,000
T2QI	2014	12	P	23,10	0,636
T2QI	2015	12	P	23,10	0,786
T2QI	2016	12	P	23,10	0,786
T2SC	2012	12	P	18,76	0,687
T2SC	2013	12	P	18,76	1,000
T2SC	2014	12	P	18,76	0,410
T2SC	2015	12	P	18,76	0,410
T2SC	2016	12	P	18,76	0,410
U1BL	2012	12	P	18,02	1,000
U1BL	2013	12	P	18,02	0,126
U1BL	2014	12	P	18,02	0,379
U2BL	2012	12	P	18,02	1,000
U2BL	2013	12	P	18,02	0,126
U2BL	2014	12	P	18,02	0,379
U2BL	2015	12	P	18,02	0,395
U2BL	2016	12	P	18,02	0,406
U2BS	2012	12	P	147,95	0,380
U2BS	2013	12	P	147,95	1,000
U2BS	2014	12	P	147,95	0,585
U2BS	2015	12	P	147,95	0,490
U2BS	2016	12	P	147,95	0,439
U2NI	2012	12	P	19,48	0,221
U2NI	2013	12	P	19,48	1,000
U2NI	2014	12	P	19,48	0,489
U2NI	2015	12	P	19,48	0,504
U2NI	2016	12	P	19,48	0,481
V2O	2012	12	P	7,08	0,753
V2O	2013	12	P	7,08	0,834

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
V2O	2014	12	P	7,08	0,998
V2O	2015	12	P	7,08	1,000
V2O	2016	12	P	7,08	1,000
V1VU	2012	12	P	13,51	0,199
V1VU	2013	12	P	13,51	0,448
V1VU	2014	12	P	13,51	1,000
V2VU	2012	12	P	13,51	0,199
V2VU	2013	12	P	13,51	0,448
V2VU	2014	12	P	13,51	1,000
V2VU	2015	12	P	13,51	0,742
V2VU	2016	12	P	13,51	0,742
X1CA	2012	12	P	40,22	0,204
X1CA	2013	12	P	40,22	1,000
X1CA	2014	12	P	40,22	0,723
X2CA	2012	12	P	40,22	0,204
X2CA	2013	12	P	40,22	1,000
X2CA	2014	12	P	40,22	0,723
X2CA	2015	12	P	40,22	0,766
X2CA	2016	12	P	40,22	0,612
Z2UR	2012	12	P	11,47	0,378
Z2UR	2013	12	P	11,47	0,665
Z2UR	2014	12	P	11,47	0,638
Z2UR	2015	12	P	11,47	1,000
Z2UR	2016	12	P	11,47	0,702