clear to trade

eurex clearing *circular 137/13*

Date: 18 November 2013
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 22 November 2013

Related Eurex Clearing circular: 106/13

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

Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 22 November 2013

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **22 November 2013**.

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

Chairman of the Supervisory Board:
Dr. Hugo Bänziger

Executive Board:
Dr. Thomas Book (CEO),
Jürg Spillmann (Deputy CEO),
Heike Eckert, Thomas Laux,
Erik Tim Müller, Andreas Preuss

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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2AL	A2AL	P	2013	1.00	9.246
A2AL	A2AL	P	2014	0.86	9.246
A2AL	A2AL	P	2015	0.95	9.246
A2AL	A2AL	P	2016	0.95	9.246
A2AL	A2AL	P	2017	0.96	9.246
A2BB	A2BB	P	2013	0.32	14.315
A2BB	A2BB	P	2014	0.80	14.315
A2BB	A2BB	P	2015	0.99	14.315
A2BB	A2BB	P	2016	0.98	14.315
A2BB	A2BB	P	2017	1.00	14.315
A2EN	A2EN	P	2013	1.00	55.733
A2EN	A2EN	P	2014	0.74	55.733
A2EN	A2EN	P	2015	0.76	55.733
A2EN	A2EN	P	2016	0.85	55.733
A2EN	A2EN	P	2017	0.64	55.733
A2IR	A3IR	P	2013	1.00	6.336
A2IR	A3IR	P	2014	0.68	6.336
A2IR	A3IR	P	2015	1.00	6.336
A2IR	A3IR	P	2016	0.83	6.336
A2IR	A3IR	P	2017	0.83	6.336
A2LV	A2LV	P	2013	0.31	9.596
A2LV	A2LV	P	2014	0.73	9.596
A2LV	A2LV	P	2015	0.87	9.596
A2LV	A2LV	P	2016	1.00	9.596
A2LV	A2LV	P	2017	0.82	9.596
A2OM	A2OM	P	2013	0.91	13.826
A2OM	A2OM	P	2014	0.82	13.826
A2OM	A2OM	P	2015	1.00	13.826
A2OM	A2OM	P	2016	0.93	13.826
A2OM	A2OM	P	2017	0.94	13.826
A2SG	A2SG	P	2013	0.70	20.169
A2SG	A2SG	P	2014	1.00	20.169
A2SG	A2SG	P	2015	0.86	20.169
A2SG	A2SG	P	2016	0.91	20.169
A2SG	A2SG	P	2017	0.77	20.169
A2SM	A2SM	P	2013	1.00	6.17
A2SM	A2SM	P	2014	0.44	6.17
A2SM	A2SM	P	2015	0.88	6.17
A2SM	A2SM	P	2016	1.00	6.17
A2SM	A2SM	P	2017	0.88	6.17
A2XA	A2XA	P	2013	0.37	17.385
A2XA	A2XA	P	2014	0.61	17.385
A2XA	A2XA	P	2015	0.87	17.385
A2XA	A2XA	P	2016	1.00	17.385
A2XA	A2XA	P	2017	0.72	17.385

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2ZN	A2ZN	P	2013	0.47	6.17
A2ZN	A2ZN	P	2014	0.82	6.17
A2ZN	A2ZN	P	2015	0.99	6.17
A2ZN	A2ZN	P	2016	0.99	6.17
A2ZN	A2ZN	P	2017	1.00	6.17
B2AR	B2AR	P	2013	0.52	35.71
B2AR	B2AR	P	2014	0.85	35.71
B2AR	B2AR	P	2015	0.99	35.71
B2AR	B2AR	P	2016	0.99	35.71
B2AR	B2AR	P	2017	1.00	35.71
B2AR	B3AR	P	2013	0.52	35.71
B2AR	B3AR	P	2014	0.85	35.71
B2AR	B3AR	P	2015	0.99	35.71
B2AR	B3AR	P	2016	0.99	35.71
B2AR	B3AR	P	2017	1.00	35.71
B2AS	B2AS	P	2013	0.36	10.33
B2AS	B2AS	P	2014	0.61	10.33
B2AS	B2AS	P	2015	1.00	10.33
B2AS	B2AS	P	2016	0.95	10.33
B2AS	B2AS	P	2017	0.85	10.33
B2AY	B2AY	P	2013	0.29	8.189
B2AY	B2AY	P	2014	0.61	8.189
B2AY	B2AY	P	2015	1.00	8.189
B2AY	B2AY	P	2016	0.98	8.189
B2AY	B2AY	P	2017	0.81	8.189
B2BV	B2BV	P	2013	0.41	25.38
B2BV	B2BV	P	2014	1.00	25.38
B2BV	B2BV	P	2015	1.00	25.38
B2BV	B2BV	P	2016	1.00	25.38
B2BV	B2BV	P	2017	1.00	25.38
B2BV	B3BV	P	2013	0.41	25.38
B2BV	B3BV	P	2014	1.00	25.38
B2BV	B3BV	P	2015	1.00	25.38
B2BV	B3BV	P	2016	1.00	25.38
B2BV	B3BV	P	2017	1.00	25.38
B2LT	B2LT	P	2013	0.16	9.965
B2LT	B2LT	P	2014	1.00	9.965
B2LT	B2LT	P	2015	0.86	9.965
B2LT	B2LT	P	2016	0.86	9.965
B2LT	B2LT	P	2017	0.87	9.965
B2MW	B2MW	P	2013	1.00	21.034
B2MW	B2MW	P	2014	0.50	21.034
B2MW	B2MW	P	2015	0.95	21.034
B2MW	B2MW	P	2016	0.72	21.034
B2MW	B2MW	P	2017	0.65	21.034

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2NP	B2NP	P	2013	0.46	27.932
B2NP	B2NP	P	2014	0.63	27.932
B2NP	B2NP	P	2015	0.93	27.932
B2NP	B2NP	P	2016	1.00	27.932
B2NP	B2NP	P	2017	0.85	27.932
B2P	B2P	P	2013	0.30	9.16
B2P	B2P	P	2014	0.91	9.16
B2P	B2P	P	2015	0.93	9.16
B2P	B2P	P	2016	0.99	9.16
B2P	B2P	P	2017	1.00	9.16
B2SN	B2SN	P	2013	0.17	19.584
B2SN	B2SN	P	2014	0.30	19.584
B2SN	B2SN	P	2015	0.91	19.584
B2SN	B2SN	P	2016	0.96	19.584
B2SN	B2SN	P	2017	1.00	19.584
B2T	B2T	P	2013	0.48	10.18
B2T	B2T	P	2014	0.76	10.18
B2T	B2T	P	2015	0.99	10.18
B2T	B2T	P	2016	0.99	10.18
B2T	B2T	P	2017	1.00	10.18
BUT	FBUT	A	2013	1.00	305
BUT	FBUT	A	2013	1.00	305
BUT	FBUT	A	2014	1.00	305
BUT	FBUT	A	2014	1.00	305
BUT	FBUT	A	2014	1.00	305
BUT	FBUT	A	2014	1.00	305
BUT	FBUT	A	2014	1.00	305
BUT	FBUT	A	2014	1.00	305
BUT	FBUT	A	2015	1.00	305
BUT	FBUT	A	2015	1.00	305
C2AR	C2AR	P	2013	0.64	14.031
C2AR	C2AR	P	2014	1.00	14.031
C2AR	C2AR	P	2015	0.92	14.031
C2AR	C2AR	P	2016	0.92	14.031
C2AR	C2AR	P	2017	0.92	14.031
C2AR	C3AR	P	2013	0.64	14.031
C2AR	C3AR	P	2014	1.00	14.031
C2AR	C3AR	P	2015	0.92	14.031
C2AR	C3AR	P	2016	0.92	14.031
C2AR	C3AR	P	2017	0.92	14.031
C2FR	C2FR	P	2013	0.81	16.913
C2FR	C2FR	P	2014	0.92	16.913
C2FR	C2FR	P	2015	1.00	16.913
C2FR	C2FR	P	2016	0.94	16.913
C2FR	C2FR	P	2017	0.95	16.913

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
C2RG	C2RG	P	2013	0.61	13.484
C2RG	C2RG	P	2014	0.72	13.484
C2RG	C2RG	P	2015	0.74	13.484
C2RG	C2RG	P	2016	0.75	13.484
C2RG	C2RG	P	2017	1.00	13.484
C2RI	C2RI	P	2013	0.56	49.679
C2RI	C2RI	P	2014	1.00	49.679
C2RI	C2RI	P	2015	0.93	49.679
C2RI	C2RI	P	2016	0.82	49.679
C2RI	C2RI	P	2017	0.82	49.679
C2RI	C3RI	P	2013	0.56	49.679
C2RI	C3RI	P	2014	1.00	49.679
C2RI	C3RI	P	2015	0.93	49.679
C2RI	C3RI	P	2016	0.82	49.679
C2RI	C3RI	P	2017	0.82	49.679
C2SG	C2SG	P	2013	0.41	21.525
C2SG	C2SG	P	2014	1.00	21.525
C2SG	C2SG	P	2015	0.96	21.525
C2SG	C2SG	P	2016	0.87	21.525
C2SG	C2SG	P	2017	0.87	21.525
C2SG	C3SG	P	2013	0.41	21.525
C2SG	C3SG	P	2014	1.00	21.525
C2SG	C3SG	P	2015	0.96	21.525
C2SG	C3SG	P	2016	0.87	21.525
C2SG	C3SG	P	2017	0.87	21.525
D2AI	D2AI	P	2013	0.31	12.4
D2AI	D2AI	P	2014	0.89	12.4
D2AI	D2AI	P	2015	1.00	12.4
D2AI	D2AI	P	2016	0.95	12.4
D2AI	D2AI	P	2017	0.95	12.4
D2B1	D2B1	P	2013	1.00	6.17
D2B1	D2B1	P	2014	1.00	6.17
D2B1	D2B1	P	2015	0.95	6.17
D2B1	D2B1	P	2016	0.95	6.17
D2B1	D2B1	P	2017	0.95	6.17
D2B1	D3B1	P	2013	1.00	6.17
D2B1	D3B1	P	2014	1.00	6.17
D2B1	D3B1	P	2015	0.95	6.17
D2B1	D3B1	P	2016	0.95	6.17
D2B1	D3B1	P	2017	0.95	6.17
D2BK	D2BK	P	2013	0.43	26.167
D2BK	D2BK	P	2014	0.80	26.167
D2BK	D2BK	P	2015	1.00	26.167
D2BK	D2BK	P	2016	0.86	26.167
D2BK	D2BK	P	2017	0.82	26.167

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
D2GE	D2GE	P	2013	1.00	6.17
D2GE	D2GE	P	2014	0.77	6.17
D2GE	D2GE	P	2015	1.00	6.17
D2GE	D2GE	P	2016	0.95	6.17
D2GE	D2GE	P	2017	0.96	6.17
D2TE	D2TE	P	2013	0.21	9.569
D2TE	D2TE	P	2014	0.58	9.569
D2TE	D2TE	P	2015	0.92	9.569
D2TE	D2TE	P	2016	1.00	9.569
D2TE	D2TE	P	2017	0.94	9.569
E2AS	E2AS	P	2013	1.00	17.534
E2AS	E2AS	P	2014	0.83	17.534
E2AS	E2AS	P	2015	1.00	17.534
E2AS	E2AS	P	2016	1.00	17.534
E2AS	E2AS	P	2017	1.00	17.534
E2NL	E2NL	P	2013	0.59	16.84
E2NL	E2NL	P	2014	0.82	16.84
E2NL	E2NL	P	2015	0.94	16.84
E2NL	E2NL	P	2016	1.00	16.84
E2NL	E2NL	P	2017	0.99	16.84
E2NT	E2NT	P	2013	0.55	9.841
E2NT	E2NT	P	2014	0.73	9.841
E2NT	E2NT	P	2015	0.85	9.841
E2NT	E2NT	P	2016	1.00	9.841
E2NT	E2NT	P	2017	0.95	9.841
E2OA	E2OA	P	2013	0.18	12.999
E2OA	E2OA	P	2014	0.59	12.999
E2OA	E2OA	P	2015	1.00	12.999
E2OA	E2OA	P	2016	0.89	12.999
E2OA	E2OA	P	2017	0.96	12.999
E2SL	E2SL	P	2013	1.00	6.17
E2SL	E2SL	P	2014	1.00	6.17
E2SL	E2SL	P	2015	1.00	6.17
E2SL	E2SL	P	2016	1.00	6.17
E2SL	E2SL	P	2017	1.00	6.17
EBD	FEBD	P	2013	0.48	10.6
EBD	FEBD	P	2014	1.00	10.6
EBD	FEBD	P	2015	0.71	10.6
EBD	FEBD	P	2016	0.38	10.6
EBD	FEBD	P	2017	0.38	10.6
EED	FEED	P	2013	0.34	6.28
EED	FEED	P	2014	0.44	6.28
EED	FEED	P	2015	1.00	6.28
EED	FEED	P	2016	1.00	6.28
EED	FEED	P	2017	1.00	6.28

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
EID	FEID	P	2013	0.64	6.28
EID	FEID	P	2014	0.51	6.28
EID	FEID	P	2015	0.83	6.28
EID	FEID	P	2016	0.99	6.28
EID	FEID	P	2017	1.00	6.28
EPP	FEPP	A	2013	1.00	2.3
EPP	FEPP	A	2014	1.00	2.3
EPP	FEPP	A	2014	1.00	2.3
EPP	FEPP	A	2015	1.00	2.3
ETD	FETD	P	2013	0.33	13.86
ETD	FETD	P	2014	1.00	13.86
ETD	FETD	P	2015	0.51	13.86
ETD	FETD	P	2016	0.37	13.86
ETD	FETD	P	2017	0.27	13.86
EUD	FEUD	P	2013	0.10	6.28
EUD	FEUD	P	2014	0.46	6.28
EUD	FEUD	P	2015	1.00	6.28
EUD	FEUD	P	2016	0.16	6.28
EUD	FEUD	P	2017	0.16	6.28
F1TE	F1TE	P	2013	0.69	17.001
F1TE	F1TE	P	2014	1.00	17.001
F2TE	F2TE	P	2013	0.81	17.001
F2TE	F2TE	P	2014	0.69	17.001
F2TE	F2TE	P	2015	0.83	17.001
F2TE	F2TE	P	2016	0.99	17.001
F2TE	F2TE	P	2017	1.00	17.001
G2OB	G2OB	P	2013	0.26	17.542
G2OB	G2OB	P	2014	0.54	17.542
G2OB	G2OB	P	2015	0.88	17.542
G2OB	G2OB	P	2016	0.99	17.542
G2OB	G2OB	P	2017	1.00	17.542
G2SK	G2SK	P	2013	0.46	6.17
G2SK	G2SK	P	2014	0.98	6.17
G2SK	G2SK	P	2015	0.98	6.17
G2SK	G2SK	P	2016	1.00	6.17
G2SK	G2SK	P	2017	1.00	6.17
G2SK	G3SK	P	2013	0.46	6.17
G2SK	G3SK	P	2014	0.98	6.17
G2SK	G3SK	P	2015	0.98	6.17
G2SK	G3SK	P	2016	1.00	6.17
G2SK	G3SK	P	2017	1.00	6.17
G2ZF	G2ZF	P	2013	0.31	16.15
G2ZF	G2ZF	P	2014	0.47	16.15
G2ZF	G2ZF	P	2015	1.00	16.15
G2ZF	G2ZF	P	2016	0.81	16.15

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
G2ZF	G2ZF	P	2017	0.82	16.15
H2SB	H2SB	P	2013	0.18	19.76
H2SB	H2SB	P	2014	0.55	19.76
H2SB	H2SB	P	2015	0.99	19.76
H2SB	H2SB	P	2016	0.99	19.76
H2SB	H2SB	P	2017	1.00	19.76
HOG	FHOG	A	2013	1.00	0.127
HOG	FHOG	A	2013	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2014	1.00	0.127
HOG	FHOG	A	2015	1.00	0.127
I2BE	I2BE	P	2013	0.62	20.806
I2BE	I2BE	P	2014	1.00	20.806
I2BE	I2BE	P	2015	0.96	20.806
I2BE	I2BE	P	2016	0.94	20.806
I2BE	I2BE	P	2017	0.96	20.806
I2ES	I2ES	P	2013	0.48	23.293
I2ES	I2ES	P	2014	0.99	23.293
I2ES	I2ES	P	2015	1.00	23.293
I2ES	I2ES	P	2016	1.00	23.293
I2ES	I2ES	P	2017	1.00	23.293
I2ES	I3ES	P	2013	0.48	23.293
I2ES	I3ES	P	2014	0.99	23.293
I2ES	I3ES	P	2015	1.00	23.293
I2ES	I3ES	P	2016	1.00	23.293
I2ES	I3ES	P	2017	1.00	23.293
I2NN	I2NN	P	2013	0.80	80.06
I2NN	I2NN	P	2014	1.00	80.06
I2NN	I2NN	P	2015	0.81	80.06
I2NN	I2NN	P	2016	0.85	80.06
I2NN	I2NN	P	2017	0.82	80.06
I2SP	I2SP	P	2013	0.45	27.04
I2SP	I2SP	P	2014	0.96	27.04
I2SP	I2SP	P	2015	0.94	27.04
I2SP	I2SP	P	2016	1.00	27.04
I2SP	I2SP	P	2017	0.97	27.04

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
I2TK	I2TK	P	2013	0.46	31.528
I2TK	I2TK	P	2014	0.68	31.528
I2TK	I2TK	P	2015	0.81	31.528
I2TK	I2TK	P	2016	0.80	31.528
I2TK	I2TK	P	2017	1.00	31.528
I2X	I2XD	P	2013	0.10	6.17
I2X	I2XD	P	2014	0.62	6.17
I2X	I2XD	P	2015	1.00	6.17
I2X	I2XD	P	2016	1.00	6.17
I2X	I2XD	P	2017	1.00	6.17
I2X	I3XD	P	2013	0.10	6.17
I2X	I3XD	P	2014	0.62	6.17
I2X	I3XD	P	2015	1.00	6.17
I2X	I3XD	P	2016	1.00	6.17
I2X	I3XD	P	2017	1.00	6.17
K2P	K2PN	P	2013	1.00	261.048
K2P	K2PN	P	2014	1.00	261.048
K2P	K2PN	P	2015	1.00	261.048
K2P	K2PN	P	2016	1.00	261.048
K2P	K2PN	P	2017	1.00	261.048
K2P	K3PN	P	2013	1.00	261.048
K2P	K3PN	P	2014	1.00	261.048
K2P	K3PN	P	2015	1.00	261.048
K2P	K3PN	P	2016	1.00	261.048
K2P	K3PN	P	2017	1.00	261.048
L2OR	L2OR	P	2013	0.23	14.513
L2OR	L2OR	P	2014	0.54	14.513
L2OR	L2OR	P	2015	0.72	14.513
L2OR	L2OR	P	2016	0.77	14.513
L2OR	L2OR	P	2017	1.00	14.513
M2OH	M2OH	P	2013	0.50	12.781
M2OH	M2OH	P	2014	0.68	12.781
M2OH	M2OH	P	2015	0.90	12.781
M2OH	M2OH	P	2016	1.00	12.781
M2OH	M2OH	P	2017	0.98	12.781
M2UV	M2UV	P	2013	0.29	7.07
M2UV	M2UV	P	2014	0.67	7.07
M2UV	M2UV	P	2015	0.93	7.07
M2UV	M2UV	P	2016	0.99	7.07
M2UV	M2UV	P	2017	1.00	7.07
N2ES	N2ES	P	2013	0.41	10.039
N2ES	N2ES	P	2014	0.86	10.039
N2ES	N2ES	P	2015	1.00	10.039
N2ES	N2ES	P	2016	0.97	10.039
N2ES	N2ES	P	2017	0.93	10.039

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
N2OA	N2OA	P	2013	0.63	68.652
N2OA	N2OA	P	2014	1.00	68.652
N2OA	N2OA	P	2015	0.94	68.652
N2OA	N2OA	P	2016	0.94	68.652
N2OA	N2OA	P	2017	0.94	68.652
N2OV	N2OV	P	2013	0.41	6.959
N2OV	N2OV	P	2014	0.84	6.959
N2OV	N2OV	P	2015	1.00	6.959
N2OV	N2OV	P	2016	0.94	6.959
N2OV	N2OV	P	2017	0.91	6.959
P2ER	P2ER	P	2013	0.47	6.28
P2ER	P2ER	P	2014	0.17	6.28
P2ER	P2ER	P	2015	1.00	6.28
P2ER	P2ER	P	2016	1.00	6.28
P2ER	P2ER	P	2017	1.00	6.28
P2HI	P2HI	P	2013	0.28	15.61
P2HI	P2HI	P	2014	0.54	15.61
P2HI	P2HI	P	2015	0.94	15.61
P2HI	P2HI	P	2016	1.00	15.61
P2HI	P2HI	P	2017	0.91	15.61
P2PX	P2PX	P	2013	0.83	17.774
P2PX	P2PX	P	2014	1.00	17.774
P2PX	P2PX	P	2015	0.92	17.774
P2PX	P2PX	P	2016	0.92	17.774
P2PX	P2PX	P	2017	0.92	17.774
PIG	FPIG	A	2013	1.00	3.8
PIG	FPIG	A	2013	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2014	1.00	3.8
PIG	FPIG	A	2015	1.00	3.8
R2DA	R2DA	P	2013	0.77	19.189
R2DA	R2DA	P	2014	0.92	19.189
R2DA	R2DA	P	2015	0.90	19.189
R2DA	R2DA	P	2016	0.95	19.189
R2DA	R2DA	P	2017	1.00	19.189
R2EP	R2EP	P	2013	1.00	29.293

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
R2EP	R2EP	P	2014	0.35	29.293
R2EP	R2EP	P	2015	0.44	29.293
R2EP	R2EP	P	2016	0.46	29.293
R2EP	R2EP	P	2017	0.46	29.293
R2NL	R2NL	P	2013	1.00	20.268
R2NL	R2NL	P	2014	1.00	20.268
R2NL	R2NL	P	2015	1.00	20.268
R2NL	R2NL	P	2016	1.00	20.268
R2NL	R2NL	P	2017	1.00	20.268
R2OG	R2OG	P	2013	0.45	6.516
R2OG	R2OG	P	2014	0.91	6.516
R2OG	R2OG	P	2015	1.00	6.516
R2OG	R2OG	P	2016	0.97	6.516
R2OG	R2OG	P	2017	0.95	6.516
R2TZ	R2TZ	P	2013	0.48	17.05
R2TZ	R2TZ	P	2014	1.00	17.05
R2TZ	R2TZ	P	2015	0.76	17.05
R2TZ	R2TZ	P	2016	0.76	17.05
R2TZ	R2TZ	P	2017	0.76	17.05
R2UK	S2RE	P	2013	0.30	10.138
R2UK	S2RE	P	2014	0.68	10.138
R2UK	S2RE	P	2015	1.00	10.138
R2UK	S2RE	P	2016	0.94	10.138
R2UK	S2RE	P	2017	0.95	10.138
R2UK	S3RE	P	2013	0.30	10.138
R2UK	S3RE	P	2014	0.68	10.138
R2UK	S3RE	P	2015	1.00	10.138
R2UK	S3RE	P	2016	0.94	10.138
R2UK	S3RE	P	2017	0.95	10.138
R2WE	R2WE	P	2013	0.13	16.218
R2WE	R2WE	P	2014	1.00	16.218
R2WE	R2WE	P	2015	0.78	16.218
R2WE	R2WE	P	2016	0.78	16.218
R2WE	R2WE	P	2017	0.78	16.218
R2WE	R3WE	P	2013	0.13	16.218
R2WE	R3WE	P	2014	1.00	16.218
R2WE	R3WE	P	2015	0.78	16.218
R2WE	R3WE	P	2016	0.78	16.218
R2WE	R3WE	P	2017	0.78	16.218
S2AP	S2AP	P	2013	0.34	13.936
S2AP	S2AP	P	2014	0.59	13.936
S2AP	S2AP	P	2015	0.82	13.936
S2AP	S2AP	P	2016	1.00	13.936
S2AP	S2AP	P	2017	1.00	13.936
S2AP	S3AP	P	2013	0.34	13.936

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2AP	S3AP	P	2014	0.59	13.936
S2AP	S3AP	P	2015	0.82	13.936
S2AP	S3AP	P	2016	1.00	13.936
S2AP	S3AP	P	2017	1.00	13.936
S2CM	S2CM	P	2013	0.39	7.372
S2CM	S2CM	P	2014	0.87	7.372
S2CM	S2CM	P	2015	1.00	7.372
S2CM	S2CM	P	2016	0.95	7.372
S2CM	S2CM	P	2017	0.95	7.372
S2GE	S2GE	P	2013	1.00	41.122
S2GE	S2GE	P	2014	0.61	41.122
S2GE	S2GE	P	2015	0.71	41.122
S2GE	S2GE	P	2016	0.77	41.122
S2GE	S2GE	P	2017	0.65	41.122
S2IE	S2IE	P	2013	0.26	11.226
S2IE	S2IE	P	2014	0.67	11.226
S2IE	S2IE	P	2015	0.90	11.226
S2IE	S2IE	P	2016	0.94	11.226
S2IE	S2IE	P	2017	1.00	11.226
S2ND	S2ND	P	2013	0.46	12.117
S2ND	S2ND	P	2014	0.64	12.117
S2ND	S2ND	P	2015	1.00	12.117
S2ND	S2ND	P	2016	1.00	12.117
S2ND	S2ND	P	2017	1.00	12.117
S2ND	S3ND	P	2013	0.46	12.117
S2ND	S3ND	P	2014	0.64	12.117
S2ND	S3ND	P	2015	1.00	12.117
S2ND	S3ND	P	2016	1.00	12.117
S2ND	S3ND	P	2017	1.00	12.117
S2NW	S2NW	P	2013	0.27	6.17
S2NW	S2NW	P	2014	0.86	6.17
S2NW	S2NW	P	2015	0.97	6.17
S2NW	S2NW	P	2016	0.97	6.17
S2NW	S2NW	P	2017	1.00	6.17
S2QU	S2QU	P	2013	0.27	14.097
S2QU	S2QU	P	2014	0.41	14.097
S2QU	S2QU	P	2015	0.79	14.097
S2QU	S2QU	P	2016	0.99	14.097
S2QU	S2QU	P	2017	1.00	14.097
S2SD	S2SD	P	2013	0.28	29.323
S2SD	S2SD	P	2014	0.74	29.323
S2SD	S2SD	P	2015	1.00	29.323
S2SD	S2SD	P	2016	0.96	29.323
S2SD	S2SD	P	2017	0.96	29.323
S2YN	S2YN	P	2013	1.00	8.809

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2YN	S2YN	P	2014	1.00	8.809
S2YN	S2YN	P	2015	1.00	8.809
S2YN	S2YN	P	2016	1.00	8.809
S2YN	S2YN	P	2017	1.00	8.809
SBD	FSBD	P	2013	0.28	6.28
SBD	FSBD	P	2014	1.00	6.28
SBD	FSBD	P	2015	0.80	6.28
SBD	FSBD	P	2016	1.00	6.28
SBD	FSBD	P	2017	1.00	6.28
SED	FSED	P	2013	0.31	6.28
SED	FSED	P	2014	0.65	6.28
SED	FSED	P	2015	1.00	6.28
SED	FSED	P	2016	1.00	6.28
SED	FSED	P	2017	1.00	6.28
SMP	FSMP	A	2013	1.00	229
SMP	FSMP	A	2013	1.00	229
SMP	FSMP	A	2014	1.00	229
SMP	FSMP	A	2014	1.00	229
SMP	FSMP	A	2014	1.00	229
SMP	FSMP	A	2014	1.00	229
SMP	FSMP	A	2014	1.00	229
SMP	FSMP	A	2014	1.00	229
SMP	FSMP	A	2015	1.00	229
SMP	FSMP	A	2015	1.00	229
STD	FSTD	P	2013	0.40	6.78
STD	FSTD	P	2014	1.00	6.78
STD	FSTD	P	2015	0.53	6.78
STD	FSTD	P	2016	0.27	6.78
STD	FSTD	P	2017	0.15	6.78
SUD	FSUD	P	2013	0.12	6.28
SUD	FSUD	P	2014	0.66	6.28
SUD	FSUD	P	2015	1.00	6.28
SUD	FSUD	P	2016	1.00	6.28
SUD	FSUD	P	2017	1.00	6.28
SVD	FSID	P	2013	0.10	9.8
SVD	FSID	P	2014	0.10	9.8
SVD	FSID	P	2015	0.14	9.8
SVD	FSID	P	2016	0.92	9.8
SVD	FSID	P	2017	1.00	9.8
T1NE	T1NE	P	2013	0.18	70.41
T1NE	T1NE	P	2014	1.00	70.41
T2KA	T2KA	P	2013	1.00	34.517
T2KA	T2KA	P	2014	1.00	34.517
T2KA	T2KA	P	2015	1.00	34.517
T2KA	T2KA	P	2016	1.00	34.517

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
T2KA	T2KA	P	2017	1.00	34.517
T2NE	T2NE	P	2013	0.40	29.614
T2NE	T2NE	P	2014	1.00	29.614
T2NE	T2NE	P	2015	0.40	29.614
T2NE	T2NE	P	2016	0.41	29.614
T2NE	T2NE	P	2017	0.42	29.614
T2OT	T2OT	P	2013	0.55	9.23
T2OT	T2OT	P	2014	0.80	9.23
T2OT	T2OT	P	2015	0.72	9.23
T2OT	T2OT	P	2016	1.00	9.23
T2OT	T2OT	P	2017	0.95	9.23
T2QI	T2QI	P	2013	0.14	100.375
T2QI	T2QI	P	2014	1.00	100.375
T2QI	T2QI	P	2015	0.18	100.375
T2QI	T2QI	P	2016	0.18	100.375
T2QI	T2QI	P	2017	0.18	100.375
T2SC	T2SC	P	2013	1.00	9.69
T2SC	T2SC	P	2014	0.61	9.69
T2SC	T2SC	P	2015	0.61	9.69
T2SC	T2SC	P	2016	0.61	9.69
T2SC	T2SC	P	2017	0.61	9.69
U2BL	U2BL	P	2013	0.59	8.411
U2BL	U2BL	P	2014	0.51	8.411
U2BL	U2BL	P	2015	0.75	8.411
U2BL	U2BL	P	2016	0.99	8.411
U2BL	U2BL	P	2017	1.00	8.411
U2BS	U2BS	P	2013	0.42	87.766
U2BS	U2BS	P	2014	1.00	87.766
U2BS	U2BS	P	2015	0.59	87.766
U2BS	U2BS	P	2016	0.55	87.766
U2BS	U2BS	P	2017	0.50	87.766
U2NI	U2NI	P	2013	0.20	18.406
U2NI	U2NI	P	2014	0.34	18.406
U2NI	U2NI	P	2015	0.45	18.406
U2NI	U2NI	P	2016	0.48	18.406
U2NI	U2NI	P	2017	1.00	18.406
V2O	V2O	P	2013	0.74	6.17
V2O	V2O	P	2014	0.87	6.17
V2O	V2O	P	2015	1.00	6.17
V2O	V2O	P	2016	1.00	6.17
V2O	V2O	P	2017	1.00	6.17
V2O	V3O	P	2013	0.74	6.17
V2O	V3O	P	2014	0.87	6.17
V2O	V3O	P	2015	1.00	6.17
V2O	V3O	P	2016	1.00	6.17

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
V2O	V3O	P	2017	1.00	6.17
V2VU	V2VU	P	2013	0.71	10.636
V2VU	V2VU	P	2014	0.94	10.636
V2VU	V2VU	P	2015	1.00	10.636
V2VU	V2VU	P	2016	0.91	10.636
V2VU	V2VU	P	2017	0.91	10.636
V2VU	V3VU	P	2013	0.71	10.636
V2VU	V3VU	P	2014	0.94	10.636
V2VU	V3VU	P	2015	1.00	10.636
V2VU	V3VU	P	2016	0.91	10.636
V2VU	V3VU	P	2017	0.91	10.636
V2W	V2W3	P	2013	0.38	6.17
V2W	V2W3	P	2014	1.00	6.17
V2W	V2W3	P	2015	0.84	6.17
V2W	V2W3	P	2016	0.78	6.17
V2W	V2W3	P	2017	0.76	6.17
WHY	FWHY	A	2013	1.00	69
WHY	FWHY	A	2013	1.00	69
WHY	FWHY	A	2014	1.00	69
WHY	FWHY	A	2014	1.00	69
WHY	FWHY	A	2014	1.00	69
WHY	FWHY	A	2014	1.00	69
WHY	FWHY	A	2014	1.00	69
WHY	FWHY	A	2014	1.00	69
WHY	FWHY	A	2015	1.00	69
WHY	FWHY	A	2015	1.00	69
X2CA	X2CA	P	2013	0.11	52.151
X2CA	X2CA	P	2014	0.61	52.151
X2CA	X2CA	P	2015	0.99	52.151
X2CA	X2CA	P	2016	0.99	52.151
X2CA	X2CA	P	2017	1.00	52.151
Z2UR	Z2UR	P	2013	0.20	8.869
Z2UR	Z2UR	P	2014	0.48	8.869
Z2UR	Z2UR	P	2015	0.63	8.869
Z2UR	Z2UR	P	2016	1.00	8.869
Z2UR	Z2UR	P	2017	0.81	8.869