clear to trade

eurex clearing
rundschreiben 137/13

Datum: 18. November 2013
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 22. November 2013

Verweis auf Eurex Clearing -Rundschreiben: 106/13

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Zielgruppe:	**Anhang:**
➲ Middle + Backoffice ➲ Revision/Security Coordination	Margin-Parameter und Maturity Faktoren für Margining by Contract and Maturity ab der Tages-Endverarbeitung vom 22. November 2013

Anbei erhalten Sie die Aufstellung der ab der Tages-Endverarbeitung vom **22. November 2013** 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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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