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e u r e x c l e a r i n g
rundschreiben 014/12

Datum: 2. März 2012
Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
Autorisiert von: Peter Reitz

⚠ **Aktion erforderlich** ⚠ **Hohe Priorität**

Margining by Contract and Maturity: Anpassung der Parameter zum 7. März 2012

Verweis auf Eurex Clearing-Rundschreiben: 050/11

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Zielgruppe:	**Anhang:**
Ü Middle + Backoffice Ü Revision/Security Coordination	Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity zum 7. März 2012

Anbei erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom **7. März 2012** gültigen Parameter.

Die neuen Margin-Parameter werden bereits in der untertägigen Datei „PARMINTRYYMMDD00.dat“ enthalten sein.

Die neuen Maturity-Faktoren werden bereits in der untertägigen Datei „PARAYYMMDD00.dat“ enthalten sein.

Der Anhang umfasst die neuen Margin-Parameter und Maturity-Faktoren von Produkten mit Margining by Contract and Maturity (Single Stock Dividend Futures und Agrar-Futures).

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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