clear to trade

eurex clearing *circular 106/13*

Date: 23 September 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 25 September 2013

Related Eurex Clearing circular: 087/13

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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 as of end-of-day batch run on 25 September 2013

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **25 September 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).

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Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 25 September 2013

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2AL	A2AL	P	2013	0,70	13,711
A2AL	A2AL	P	2014	0,60	13,711
A2AL	A2AL	P	2015	1,00	13,711
A2AL	A2AL	P	2016	1,00	13,711
A2AL	A2AL	P	2017	1,00	13,711
A2BB	A2BB	P	2013	0,32	14,806
A2BB	A2BB	P	2014	0,80	14,806
A2BB	A2BB	P	2015	0,99	14,806
A2BB	A2BB	P	2016	0,98	14,806
A2BB	A2BB	P	2017	1,00	14,806
A2EN	A2EN	P	2013	1,00	57,248
A2EN	A2EN	P	2014	0,74	57,248
A2EN	A2EN	P	2015	0,76	57,248
A2EN	A2EN	P	2016	0,85	57,248
A2EN	A2EN	P	2017	0,64	57,248
A2IR	A3IR	P	2013	1,00	6,749
A2IR	A3IR	P	2014	0,52	6,749
A2IR	A3IR	P	2015	1,00	6,749
A2IR	A3IR	P	2016	0,94	6,749
A2IR	A3IR	P	2017	0,94	6,749
A2LV	A2LV	P	2013	0,31	9,723
A2LV	A2LV	P	2014	0,73	9,723
A2LV	A2LV	P	2015	0,87	9,723
A2LV	A2LV	P	2016	1,00	9,723
A2LV	A2LV	P	2017	0,81	9,723
A2OM	A2OM	P	2013	0,91	14,2
A2OM	A2OM	P	2014	0,82	14,2
A2OM	A2OM	P	2015	1,00	14,2
A2OM	A2OM	P	2016	0,93	14,2
A2OM	A2OM	P	2017	0,94	14,2
A2SG	A2SG	P	2013	0,70	20,659
A2SG	A2SG	P	2014	1,00	20,659
A2SG	A2SG	P	2015	0,87	20,659
A2SG	A2SG	P	2016	0,92	20,659
A2SG	A2SG	P	2017	0,77	20,659
A2SM	A2SM	P	2013	1,00	6,988
A2SM	A2SM	P	2014	0,46	6,988
A2SM	A2SM	P	2015	0,86	6,988
A2SM	A2SM	P	2016	1,00	6,988
A2SM	A2SM	P	2017	0,86	6,988
A2XA	A2XA	P	2013	0,37	17,809
A2XA	A2XA	P	2014	0,61	17,809

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2XA	A2XA	P	2015	0,87	17,809
A2XA	A2XA	P	2016	1,00	17,809
A2XA	A2XA	P	2017	0,72	17,809
A2ZN	A2ZN	P	2013	0,47	6,28
A2ZN	A2ZN	P	2014	0,65	6,28
A2ZN	A2ZN	P	2015	0,99	6,28
A2ZN	A2ZN	P	2016	0,99	6,28
A2ZN	A2ZN	P	2017	1,00	6,28
B2AR	B2AR	P	2013	0,42	42,99
B2AR	B2AR	P	2014	0,80	42,99
B2AR	B2AR	P	2015	0,97	42,99
B2AR	B2AR	P	2016	0,99	42,99
B2AR	B2AR	P	2017	1,00	42,99
B2AS	B2AS	P	2013	0,36	10,558
B2AS	B2AS	P	2014	0,61	10,558
B2AS	B2AS	P	2015	1,00	10,558
B2AS	B2AS	P	2016	0,94	10,558
B2AS	B2AS	P	2017	0,85	10,558
B2AY	B2AY	P	2013	0,29	8,403
B2AY	B2AY	P	2014	0,61	8,403
B2AY	B2AY	P	2015	1,00	8,403
B2AY	B2AY	P	2016	0,98	8,403
B2AY	B2AY	P	2017	0,80	8,403
B2BV	B2BV	P	2013	0,41	25,943
B2BV	B2BV	P	2014	1,00	25,943
B2BV	B2BV	P	2015	1,00	25,943
B2BV	B2BV	P	2016	1,00	25,943
B2BV	B2BV	P	2017	1,00	25,943
B2BV	B3BV	P	2013	0,41	25,943
B2BV	B3BV	P	2014	1,00	25,943
B2BV	B3BV	P	2015	1,00	25,943
B2BV	B3BV	P	2016	1,00	25,943
B2BV	B3BV	P	2017	1,00	25,943
B2LT	B2LT	P	2013	0,21	8,918
B2LT	B2LT	P	2014	0,92	8,918
B2LT	B2LT	P	2015	0,99	8,918
B2LT	B2LT	P	2016	0,99	8,918
B2LT	B2LT	P	2017	1,00	8,918
B2MW	B2MW	P	2013	1,00	21,724
B2MW	B2MW	P	2014	0,50	21,724
B2MW	B2MW	P	2015	0,95	21,724
B2MW	B2MW	P	2016	0,72	21,724
B2MW	B2MW	P	2017	0,65	21,724
B2NP	B2NP	P	2013	0,46	28,638
B2NP	B2NP	P	2014	0,63	28,638

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2NP	B2NP	P	2015	0,93	28,638
B2NP	B2NP	P	2016	1,00	28,638
B2NP	B2NP	P	2017	0,85	28,638
B2P	B2P	P	2013	0,30	9,51
B2P	B2P	P	2014	0,90	9,51
B2P	B2P	P	2015	0,93	9,51
B2P	B2P	P	2016	0,99	9,51
B2P	B2P	P	2017	1,00	9,51
B2SN	B2SN	P	2013	0,17	20,082
B2SN	B2SN	P	2014	0,30	20,082
B2SN	B2SN	P	2015	0,91	20,082
B2SN	B2SN	P	2016	0,96	20,082
B2SN	B2SN	P	2017	1,00	20,082
B2T	B2T	P	2013	0,48	10,58
B2T	B2T	P	2014	0,76	10,58
B2T	B2T	P	2015	0,99	10,58
B2T	B2T	P	2016	0,99	10,58
B2T	B2T	P	2017	1,00	10,58
BUT	FBUT	A	2013	1,00	319
BUT	FBUT	A	2013	1,00	319
BUT	FBUT	A	2013	1,00	319
BUT	FBUT	A	2013	1,00	319
BUT	FBUT	A	2014	1,00	319
BUT	FBUT	A	2014	1,00	319
BUT	FBUT	A	2014	1,00	319
BUT	FBUT	A	2014	1,00	319
BUT	FBUT	A	2014	1,00	319
BUT	FBUT	A	2015	1,00	319
C2AR	C2AR	P	2013	0,56	16,436
C2AR	C2AR	P	2014	1,00	16,436
C2AR	C2AR	P	2015	0,92	16,436
C2AR	C2AR	P	2016	0,92	16,436
C2AR	C2AR	P	2017	0,92	16,436
C2AR	C3AR	P	2013	0,56	16,436
C2AR	C3AR	P	2014	1,00	16,436
C2AR	C3AR	P	2015	0,92	16,436
C2AR	C3AR	P	2016	0,92	16,436
C2AR	C3AR	P	2017	0,92	16,436
C2FR	C2FR	P	2013	0,78	17,495
C2FR	C2FR	P	2014	0,88	17,495
C2FR	C2FR	P	2015	1,00	17,495
C2FR	C2FR	P	2016	0,93	17,495
C2FR	C2FR	P	2017	0,92	17,495
C2RG	C2RG	P	2013	0,61	13,853
C2RG	C2RG	P	2014	0,72	13,853

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
C2RG	C2RG	P	2015	0,74	13,853
C2RG	C2RG	P	2016	0,75	13,853
C2RG	C2RG	P	2017	1,00	13,853
C2RI	C2RI	P	2013	0,54	51,033
C2RI	C2RI	P	2014	1,00	51,033
C2RI	C2RI	P	2015	0,93	51,033
C2RI	C2RI	P	2016	0,82	51,033
C2RI	C2RI	P	2017	0,82	51,033
C2RI	C3RI	P	2013	0,54	51,033
C2RI	C3RI	P	2014	1,00	51,033
C2RI	C3RI	P	2015	0,93	51,033
C2RI	C3RI	P	2016	0,82	51,033
C2RI	C3RI	P	2017	0,82	51,033
C2SG	C2SG	P	2013	0,41	22,059
C2SG	C2SG	P	2014	1,00	22,059
C2SG	C2SG	P	2015	0,96	22,059
C2SG	C2SG	P	2016	0,87	22,059
C2SG	C2SG	P	2017	0,87	22,059
C2SG	C3SG	P	2013	0,41	22,059
C2SG	C3SG	P	2014	1,00	22,059
C2SG	C3SG	P	2015	0,96	22,059
C2SG	C3SG	P	2016	0,87	22,059
C2SG	C3SG	P	2017	0,87	22,059
D2AI	D2AI	P	2013	0,31	12,688
D2AI	D2AI	P	2014	0,90	12,688
D2AI	D2AI	P	2015	1,00	12,688
D2AI	D2AI	P	2016	0,95	12,688
D2AI	D2AI	P	2017	0,95	12,688
D2B1	D2B1	P	2013	1,00	7,411
D2B1	D2B1	P	2014	1,00	7,411
D2B1	D2B1	P	2015	0,95	7,411
D2B1	D2B1	P	2016	0,95	7,411
D2B1	D2B1	P	2017	0,95	7,411
D2B1	D3B1	P	2013	1,00	7,411
D2B1	D3B1	P	2014	1,00	7,411
D2B1	D3B1	P	2015	0,95	7,411
D2B1	D3B1	P	2016	0,95	7,411
D2B1	D3B1	P	2017	0,95	7,411
D2BK	D2BK	P	2013	0,44	26,827
D2BK	D2BK	P	2014	0,80	26,827
D2BK	D2BK	P	2015	1,00	26,827
D2BK	D2BK	P	2016	0,86	26,827
D2BK	D2BK	P	2017	0,82	26,827
D2GE	D2GE	P	2013	1,00	6,92
D2GE	D2GE	P	2014	0,48	6,92

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
D2GE	D2GE	P	2015	0,62	6,92
D2GE	D2GE	P	2016	0,59	6,92
D2GE	D2GE	P	2017	0,60	6,92
D2TE	D2TE	P	2013	0,18	11,301
D2TE	D2TE	P	2014	0,50	11,301
D2TE	D2TE	P	2015	0,80	11,301
D2TE	D2TE	P	2016	1,00	11,301
D2TE	D2TE	P	2017	0,93	11,301
E2AS	E2AS	P	2013	1,00	21,208
E2AS	E2AS	P	2014	0,80	21,208
E2AS	E2AS	P	2015	1,00	21,208
E2AS	E2AS	P	2016	1,00	21,208
E2AS	E2AS	P	2017	1,00	21,208
E2NL	E2NL	P	2013	0,59	17,227
E2NL	E2NL	P	2014	0,82	17,227
E2NL	E2NL	P	2015	0,93	17,227
E2NL	E2NL	P	2016	1,00	17,227
E2NL	E2NL	P	2017	1,00	17,227
E2NT	E2NT	P	2013	0,56	9,974
E2NT	E2NT	P	2014	0,73	9,974
E2NT	E2NT	P	2015	0,85	9,974
E2NT	E2NT	P	2016	1,00	9,974
E2NT	E2NT	P	2017	0,95	9,974
E2OA	E2OA	P	2013	0,18	13,275
E2OA	E2OA	P	2014	0,58	13,275
E2OA	E2OA	P	2015	1,00	13,275
E2OA	E2OA	P	2016	0,90	13,275
E2OA	E2OA	P	2017	0,96	13,275
E2SL	E2SL	P	2013	1,00	6,28
E2SL	E2SL	P	2014	1,00	6,28
E2SL	E2SL	P	2015	1,00	6,28
E2SL	E2SL	P	2016	1,00	6,28
E2SL	E2SL	P	2017	1,00	6,28
EBD	FEBD	P	2013	0,25	11,46
EBD	FEBD	P	2014	1,00	11,46
EBD	FEBD	P	2015	0,71	11,46
EBD	FEBD	P	2016	0,38	11,46
EBD	FEBD	P	2017	0,38	11,46
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
EID	FEID	P	2013	0,10	6,28
EID	FEID	P	2014	0,48	6,28

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
EID	FEID	P	2015	0,77	6,28
EID	FEID	P	2016	0,99	6,28
EID	FEID	P	2017	1,00	6,28
EPP	FEPP	A	2013	1,00	3,2
EPP	FEPP	A	2014	1,00	3,2
EPP	FEPP	A	2014	1,00	3,2
EPP	FEPP	A	2015	1,00	3,2
ETD	FETD	P	2013	0,33	14,97
ETD	FETD	P	2014	1,00	14,97
ETD	FETD	P	2015	0,51	14,97
ETD	FETD	P	2016	0,37	14,97
ETD	FETD	P	2017	0,27	14,97
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	0,14	6,28
EUD	FEUD	P	2017	0,15	6,28
F1TE	F1TE	P	2013	0,67	20,735
F1TE	F1TE	P	2014	1,00	20,735
F2TE	F2TE	P	2013	0,66	20,735
F2TE	F2TE	P	2014	0,93	20,735
F2TE	F2TE	P	2015	0,97	20,735
F2TE	F2TE	P	2016	0,99	20,735
F2TE	F2TE	P	2017	1,00	20,735
G2OB	G2OB	P	2013	0,26	18,023
G2OB	G2OB	P	2014	0,54	18,023
G2OB	G2OB	P	2015	0,88	18,023
G2OB	G2OB	P	2016	0,99	18,023
G2OB	G2OB	P	2017	1,00	18,023
G2SK	G2SK	P	2013	0,46	6,28
G2SK	G2SK	P	2014	0,98	6,28
G2SK	G2SK	P	2015	0,98	6,28
G2SK	G2SK	P	2016	1,00	6,28
G2SK	G2SK	P	2017	1,00	6,28
G2SK	G3SK	P	2013	0,46	6,28
G2SK	G3SK	P	2014	0,98	6,28
G2SK	G3SK	P	2015	0,98	6,28
G2SK	G3SK	P	2016	1,00	6,28
G2SK	G3SK	P	2017	1,00	6,28
G2ZF	G2ZF	P	2013	0,32	16,05
G2ZF	G2ZF	P	2014	0,48	16,05
G2ZF	G2ZF	P	2015	1,00	16,05
G2ZF	G2ZF	P	2016	0,81	16,05
G2ZF	G2ZF	P	2017	0,82	16,05
H2SB	H2SB	P	2013	0,18	20,519

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
H2SB	H2SB	P	2014	0,55	20,519
H2SB	H2SB	P	2015	0,99	20,519
H2SB	H2SB	P	2016	0,99	20,519
H2SB	H2SB	P	2017	1,00	20,519
HOG	FHOG	A	2013	1,00	0,141
HOG	FHOG	A	2013	1,00	0,141
HOG	FHOG	A	2013	1,00	0,141
HOG	FHOG	A	2013	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
HOG	FHOG	A	2014	1,00	0,141
I2BE	I2BE	P	2013	0,62	21,328
I2BE	I2BE	P	2014	1,00	21,328
I2BE	I2BE	P	2015	0,96	21,328
I2BE	I2BE	P	2016	0,94	21,328
I2BE	I2BE	P	2017	0,96	21,328
I2ES	I2ES	P	2013	0,48	23,867
I2ES	I2ES	P	2014	0,99	23,867
I2ES	I2ES	P	2015	1,00	23,867
I2ES	I2ES	P	2016	1,00	23,867
I2ES	I2ES	P	2017	1,00	23,867
I2ES	I3ES	P	2013	0,48	23,867
I2ES	I3ES	P	2014	0,99	23,867
I2ES	I3ES	P	2015	1,00	23,867
I2ES	I3ES	P	2016	1,00	23,867
I2ES	I3ES	P	2017	1,00	23,867
I2NN	I2NN	P	2013	0,84	79,26
I2NN	I2NN	P	2014	1,00	79,26
I2NN	I2NN	P	2015	0,84	79,26
I2NN	I2NN	P	2016	0,87	79,26
I2NN	I2NN	P	2017	0,85	79,26
I2SP	I2SP	P	2013	0,34	37,092
I2SP	I2SP	P	2014	0,83	37,092
I2SP	I2SP	P	2015	0,70	37,092
I2SP	I2SP	P	2016	1,00	37,092
I2SP	I2SP	P	2017	0,78	37,092
I2TK	I2TK	P	2013	0,46	32,392
I2TK	I2TK	P	2014	0,68	32,392

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
I2TK	I2TK	P	2015	0,81	32,392
I2TK	I2TK	P	2016	0,80	32,392
I2TK	I2TK	P	2017	1,00	32,392
I2X	I2XD	P	2013	0,10	6,28
I2X	I2XD	P	2014	0,60	6,28
I2X	I2XD	P	2015	1,00	6,28
I2X	I2XD	P	2016	1,00	6,28
I2X	I2XD	P	2017	1,00	6,28
I2X	I3XD	P	2013	0,10	6,28
I2X	I3XD	P	2014	0,60	6,28
I2X	I3XD	P	2015	1,00	6,28
I2X	I3XD	P	2016	1,00	6,28
I2X	I3XD	P	2017	1,00	6,28
K2P	K2PN	P	2013	1,00	315,75
K2P	K2PN	P	2014	1,00	315,75
K2P	K2PN	P	2015	1,00	315,75
K2P	K2PN	P	2016	1,00	315,75
K2P	K2PN	P	2017	1,00	315,75
K2P	K3PN	P	2013	1,00	315,75
K2P	K3PN	P	2014	1,00	315,75
K2P	K3PN	P	2015	1,00	315,75
K2P	K3PN	P	2016	1,00	315,75
K2P	K3PN	P	2017	1,00	315,75
L2OR	L2OR	P	2013	0,23	14,874
L2OR	L2OR	P	2014	0,54	14,874
L2OR	L2OR	P	2015	0,72	14,874
L2OR	L2OR	P	2016	0,77	14,874
L2OR	L2OR	P	2017	1,00	14,874
M2OH	M2OH	P	2013	0,50	13,121
M2OH	M2OH	P	2014	0,68	13,121
M2OH	M2OH	P	2015	0,90	13,121
M2OH	M2OH	P	2016	1,00	13,121
M2OH	M2OH	P	2017	0,98	13,121
M2UV	M2UV	P	2013	0,25	8,257
M2UV	M2UV	P	2014	0,59	8,257
M2UV	M2UV	P	2015	0,83	8,257
M2UV	M2UV	P	2016	0,99	8,257
M2UV	M2UV	P	2017	1,00	8,257
N2ES	N2ES	P	2013	0,41	10,383
N2ES	N2ES	P	2014	0,86	10,383
N2ES	N2ES	P	2015	1,00	10,383
N2ES	N2ES	P	2016	0,97	10,383
N2ES	N2ES	P	2017	0,93	10,383
N2OA	N2OA	P	2013	0,99	44,147
N2OA	N2OA	P	2014	1,00	44,147

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
N2OA	N2OA	P	2015	0,61	44,147
N2OA	N2OA	P	2016	0,52	44,147
N2OA	N2OA	P	2017	0,53	44,147
N2OV	N2OV	P	2013	0,41	7,188
N2OV	N2OV	P	2014	0,84	7,188
N2OV	N2OV	P	2015	1,00	7,188
N2OV	N2OV	P	2016	0,94	7,188
N2OV	N2OV	P	2017	0,91	7,188
P2ER	P2ER	P	2013	1,00	6,28
P2ER	P2ER	P	2013	1,00	6,28
P2ER	P2ER	P	2014	1,00	6,28
P2ER	P2ER	P	2014	1,00	6,28
P2ER	P2ER	P	2015	1,00	6,28
P2ER	P2ER	P	2015	1,00	6,28
P2ER	P2ER	P	2016	1,00	6,28
P2ER	P2ER	P	2016	1,00	6,28
P2ER	P2ER	P	2017	1,00	6,28
P2ER	P2ER	P	2017	1,00	6,28
P2HI	P2HI	P	2013	0,28	15,871
P2HI	P2HI	P	2014	0,55	15,871
P2HI	P2HI	P	2015	0,94	15,871
P2HI	P2HI	P	2016	1,00	15,871
P2HI	P2HI	P	2017	0,90	15,871
P2PX	P2PX	P	2013	1,00	31,514
P2PX	P2PX	P	2014	1,00	31,514
P2PX	P2PX	P	2015	1,00	31,514
P2PX	P2PX	P	2016	1,00	31,514
P2PX	P2PX	P	2017	1,00	31,514
PIG	FPIG	A	2013	1,00	4,1
PIG	FPIG	A	2013	1,00	4,1
PIG	FPIG	A	2013	1,00	4,1
PIG	FPIG	A	2013	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
PIG	FPIG	A	2014	1,00	4,1
R2DA	R2DA	P	2013	0,61	25,422
R2DA	R2DA	P	2014	0,72	25,422
R2DA	R2DA	P	2015	0,70	25,422

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
R2DA	R2DA	P	2016	1,00	25,422
R2DA	R2DA	P	2017	0,76	25,422
R2EP	R2EP	P	2013	1,00	30,092
R2EP	R2EP	P	2014	0,35	30,092
R2EP	R2EP	P	2015	0,44	30,092
R2EP	R2EP	P	2016	0,46	30,092
R2EP	R2EP	P	2017	0,46	30,092
R2NL	R2NL	P	2013	1,00	25,364
R2NL	R2NL	P	2014	1,00	25,364
R2NL	R2NL	P	2015	1,00	25,364
R2NL	R2NL	P	2016	1,00	25,364
R2NL	R2NL	P	2017	1,00	25,364
R2OG	R2OG	P	2013	0,45	6,718
R2OG	R2OG	P	2014	0,91	6,718
R2OG	R2OG	P	2015	1,00	6,718
R2OG	R2OG	P	2016	0,97	6,718
R2OG	R2OG	P	2017	0,95	6,718
R2TZ	R2TZ	P	2013	0,54	17,7
R2TZ	R2TZ	P	2014	1,00	17,7
R2TZ	R2TZ	P	2015	0,76	17,7
R2TZ	R2TZ	P	2016	0,76	17,7
R2TZ	R2TZ	P	2017	0,77	17,7
R2UK	S2RE	P	2013	0,29	10,593
R2UK	S2RE	P	2014	0,78	10,593
R2UK	S2RE	P	2015	1,00	10,593
R2UK	S2RE	P	2016	0,94	10,593
R2UK	S2RE	P	2017	0,95	10,593
R2UK	S3RE	P	2013	0,29	10,593
R2UK	S3RE	P	2014	0,78	10,593
R2UK	S3RE	P	2015	1,00	10,593
R2UK	S3RE	P	2016	0,94	10,593
R2UK	S3RE	P	2017	0,95	10,593
R2WE	R2WE	P	2013	0,17	12,745
R2WE	R2WE	P	2014	0,64	12,745
R2WE	R2WE	P	2015	1,00	12,745
R2WE	R2WE	P	2016	1,00	12,745
R2WE	R2WE	P	2017	1,00	12,745
R2WE	R3WE	P	2013	0,17	12,745
R2WE	R3WE	P	2014	0,64	12,745
R2WE	R3WE	P	2015	1,00	12,745
R2WE	R3WE	P	2016	1,00	12,745
R2WE	R3WE	P	2017	1,00	12,745
S2AP	S2AP	P	2013	0,34	14,313
S2AP	S2AP	P	2014	0,59	14,313
S2AP	S2AP	P	2015	0,82	14,313

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2AP	S2AP	P	2016	1,00	14,313
S2AP	S2AP	P	2017	1,00	14,313
S2AP	S3AP	P	2013	0,34	14,313
S2AP	S3AP	P	2014	0,59	14,313
S2AP	S3AP	P	2015	0,82	14,313
S2AP	S3AP	P	2016	1,00	14,313
S2AP	S3AP	P	2017	1,00	14,313
S2CM	S2CM	P	2013	0,39	7,522
S2CM	S2CM	P	2014	0,86	7,522
S2CM	S2CM	P	2015	1,00	7,522
S2CM	S2CM	P	2016	0,97	7,522
S2CM	S2CM	P	2017	0,96	7,522
S2GE	S2GE	P	2013	1,00	42,203
S2GE	S2GE	P	2014	0,61	42,203
S2GE	S2GE	P	2015	0,71	42,203
S2GE	S2GE	P	2016	0,77	42,203
S2GE	S2GE	P	2017	0,65	42,203
S2IE	S2IE	P	2013	0,26	11,519
S2IE	S2IE	P	2014	0,67	11,519
S2IE	S2IE	P	2015	0,90	11,519
S2IE	S2IE	P	2016	0,94	11,519
S2IE	S2IE	P	2017	1,00	11,519
S2ND	S2ND	P	2013	0,46	12,333
S2ND	S2ND	P	2014	0,65	12,333
S2ND	S2ND	P	2015	1,00	12,333
S2ND	S2ND	P	2016	1,00	12,333
S2ND	S2ND	P	2017	1,00	12,333
S2ND	S3ND	P	2013	0,46	12,333
S2ND	S3ND	P	2014	0,65	12,333
S2ND	S3ND	P	2015	1,00	12,333
S2ND	S3ND	P	2016	1,00	12,333
S2ND	S3ND	P	2017	1,00	12,333
S2NW	S2NW	P	2013	0,27	6,28
S2NW	S2NW	P	2014	0,86	6,28
S2NW	S2NW	P	2015	0,96	6,28
S2NW	S2NW	P	2016	0,97	6,28
S2NW	S2NW	P	2017	1,00	6,28
S2QU	S2QU	P	2013	0,28	14,097
S2QU	S2QU	P	2014	0,42	14,097
S2QU	S2QU	P	2015	0,78	14,097
S2QU	S2QU	P	2016	0,99	14,097
S2QU	S2QU	P	2017	1,00	14,097
S2SD	S2SD	P	2013	0,36	23,535
S2SD	S2SD	P	2014	0,94	23,535
S2SD	S2SD	P	2015	1,00	23,535

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2SD	S2SD	P	2016	0,89	23,535
S2SD	S2SD	P	2017	0,89	23,535
S2YN	S2YN	P	2013	1,00	11,055
S2YN	S2YN	P	2014	1,00	11,055
S2YN	S2YN	P	2015	1,00	11,055
S2YN	S2YN	P	2016	1,00	11,055
S2YN	S2YN	P	2017	1,00	11,055
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	247
SMP	FSMP	A	2013	1,00	247
SMP	FSMP	A	2013	1,00	247
SMP	FSMP	A	2013	1,00	247
SMP	FSMP	A	2014	1,00	247
SMP	FSMP	A	2014	1,00	247
SMP	FSMP	A	2014	1,00	247
SMP	FSMP	A	2014	1,00	247
SMP	FSMP	A	2014	1,00	247
SMP	FSMP	A	2015	1,00	247
STD	FSTD	P	2013	0,40	7,33
STD	FSTD	P	2014	1,00	7,33
STD	FSTD	P	2015	0,53	7,33
STD	FSTD	P	2016	0,30	7,33
STD	FSTD	P	2017	0,16	7,33
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	0,11	9,8
SVD	FSID	P	2015	0,15	9,8
SVD	FSID	P	2016	0,92	9,8
SVD	FSID	P	2017	1,00	9,8
T1NE	T1NE	P	2013	0,17	71,45
T1NE	T1NE	P	2014	1,00	71,45
T2KA	T2KA	P	2013	1,00	43,315

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
T2KA	T2KA	P	2014	1,00	43,315
T2KA	T2KA	P	2015	1,00	43,315
T2KA	T2KA	P	2016	1,00	43,315
T2KA	T2KA	P	2017	1,00	43,315
T2NE	T2NE	P	2013	0,39	30,353
T2NE	T2NE	P	2014	1,00	30,353
T2NE	T2NE	P	2015	0,39	30,353
T2NE	T2NE	P	2016	0,41	30,353
T2NE	T2NE	P	2017	0,40	30,353
T2OT	T2OT	P	2013	0,55	9,438
T2OT	T2OT	P	2014	0,80	9,438
T2OT	T2OT	P	2015	0,72	9,438
T2OT	T2OT	P	2016	1,00	9,438
T2OT	T2OT	P	2017	0,96	9,438
T2QI	T2QI	P	2013	0,27	51,486
T2QI	T2QI	P	2014	0,65	51,486
T2QI	T2QI	P	2015	1,00	51,486
T2QI	T2QI	P	2016	1,00	51,486
T2QI	T2QI	P	2017	1,00	51,486
T2SC	T2SC	P	2013	0,90	6,28
T2SC	T2SC	P	2014	1,00	6,28
T2SC	T2SC	P	2015	0,73	6,28
T2SC	T2SC	P	2016	0,73	6,28
T2SC	T2SC	P	2017	0,73	6,28
U2BL	U2BL	P	2013	0,58	8,831
U2BL	U2BL	P	2014	0,51	8,831
U2BL	U2BL	P	2015	0,74	8,831
U2BL	U2BL	P	2016	0,99	8,831
U2BL	U2BL	P	2017	1,00	8,831
U2BS	U2BS	P	2013	0,42	90,559
U2BS	U2BS	P	2014	1,00	90,559
U2BS	U2BS	P	2015	0,59	90,559
U2BS	U2BS	P	2016	0,55	90,559
U2BS	U2BS	P	2017	0,50	90,559
U2NI	U2NI	P	2013	0,43	8,556
U2NI	U2NI	P	2014	0,75	8,556
U2NI	U2NI	P	2015	0,98	8,556
U2NI	U2NI	P	2016	1,00	8,556
U2NI	U2NI	P	2017	0,96	8,556
V2O	V2O	P	2013	0,71	6,28
V2O	V2O	P	2014	0,87	6,28
V2O	V2O	P	2015	1,00	6,28
V2O	V2O	P	2016	1,00	6,28
V2O	V2O	P	2017	1,00	6,28
V2O	V3O	P	2013	0,71	6,28

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
V2O	V3O	P	2014	0,87	6,28
V2O	V3O	P	2015	1,00	6,28
V2O	V3O	P	2016	1,00	6,28
V2O	V3O	P	2017	1,00	6,28
V2VU	V2VU	P	2013	0,70	11,024
V2VU	V2VU	P	2014	0,92	11,024
V2VU	V2VU	P	2015	1,00	11,024
V2VU	V2VU	P	2016	0,88	11,024
V2VU	V2VU	P	2017	0,88	11,024
V2VU	V3VU	P	2013	0,70	11,024
V2VU	V3VU	P	2014	0,92	11,024
V2VU	V3VU	P	2015	1,00	11,024
V2VU	V3VU	P	2016	0,88	11,024
V2VU	V3VU	P	2017	0,88	11,024
V2W	V2W3	P	2013	0,35	6,28
V2W	V2W3	P	2014	1,00	6,28
V2W	V2W3	P	2015	0,88	6,28
V2W	V2W3	P	2016	0,79	6,28
V2W	V2W3	P	2017	0,77	6,28
WHY	FWHY	A	2013	1,00	45
WHY	FWHY	A	2013	1,00	45
WHY	FWHY	A	2013	1,00	45
WHY	FWHY	A	2013	1,00	45
WHY	FWHY	A	2014	1,00	45
WHY	FWHY	A	2014	1,00	45
WHY	FWHY	A	2014	1,00	45
WHY	FWHY	A	2014	1,00	45
WHY	FWHY	A	2014	1,00	45
WHY	FWHY	A	2015	1,00	45
X2CA	X2CA	P	2013	1,00	65,315
X2CA	X2CA	P	2014	0,50	65,315
X2CA	X2CA	P	2015	0,79	65,315
X2CA	X2CA	P	2016	0,79	65,315
X2CA	X2CA	P	2017	0,80	65,315
Z2UR	Z2UR	P	2013	0,20	9,17
Z2UR	Z2UR	P	2014	0,48	9,17
Z2UR	Z2UR	P	2015	0,63	9,17
Z2UR	Z2UR	P	2016	1,00	9,17
Z2UR	Z2UR	P	2017	0,81	9,17