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eurex clearing
rundschreiben 106/13

Datum: 23. September 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 Tagesendverarbeitung vom 25. September 2013

Verweis auf Eurex Clearing-Rundschreiben: 087/13
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Zielgruppe:	**Anhang:**
Ü Middle + Backoffice Ü Revision/Security Coordination	Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 25. September 2013

Anbei erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom **25. September 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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Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main

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