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e u r e x c l e a r i n g
rundschreiben 034/12

Datum: 7. Mai 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 ab der Tagesendverarbeitung vom 10. Mai 2012

Verweis auf Eurex Clearing-Rundschreiben: 014/12

Kontakt: Risk Operations, Tel. +49-69-211-1 24 52, E-Mail: risk@eurexclearing.com

Zielgruppe:	**Anhang:**
Ü Middle + Backoffice Ü Revision/Security Coordination	Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 10. Mai 2012

Anbei erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom **10. Mai 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).

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Postanschrift:
60485 Frankfurt/Main
Deutschland

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

Vorsitzender des Aufsichtsrats:
Prof. Dr. Peter Gomez

Vorstand:
Andreas Preuß (Vorsitzender), Jürg Spillmann, Thomas Book, Gary Katz, Michael Peters, Peter Reitz

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	12,48	1,000
A2AL	2013	12	P	12,48	0,782
A2AL	2014	12	P	12,48	0,840
A2AL	2015	12	P	12,48	0,841
A2AL	2016	12	P	12,48	0,843
A2BB	2012	12	P	20,38	0,309
A2BB	2013	12	P	20,38	0,794
A2BB	2014	12	P	20,38	0,979
A2BB	2015	12	P	20,38	0,979
A2BB	2016	12	P	20,38	1,000
A2EN	2012	12	P	71,58	1,000
A2EN	2013	12	P	71,58	0,754
A2EN	2014	12	P	71,58	0,770
A2EN	2015	12	P	71,58	0,853
A2EN	2016	12	P	71,58	0,636
A2IR	2012	12	P	15,67	0,208
A2IR	2013	12	P	15,67	0,665
A2IR	2014	12	P	15,67	0,757
A2IR	2015	12	P	15,67	0,815
A2IR	2016	12	P	15,67	1,000
A1LV	2012	12	P	11,47	0,327
A1LV	2013	12	P	11,47	0,752
A1LV	2014	12	P	11,47	0,865
A2LV	2012	12	P	11,47	0,327
A2LV	2013	12	P	11,47	0,752
A2LV	2014	12	P	11,47	0,865
A2LV	2015	12	P	11,47	1,000
A2LV	2016	12	P	11,47	0,824
A1OM	2012	12	P	16,98	0,949
A1OM	2013	12	P	16,98	0,857
A1OM	2014	12	P	16,98	1,000
A2OM	2012	12	P	16,98	0,949
A2OM	2013	12	P	16,98	0,857
A2OM	2014	12	P	16,98	1,000
A2OM	2015	12	P	16,98	0,906
A2OM	2016	12	P	16,98	0,916
A2SG	2012	12	P	42,58	0,829
A2SG	2013	12	P	42,58	1,000

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
A2SG	2014	12	P	42,58	0,807
A2SG	2015	12	P	42,58	0,553
A2SG	2016	12	P	42,58	0,507
A1XA	2012	12	P	21,10	0,388
A1XA	2013	12	P	21,10	0,619
A1XA	2014	12	P	21,10	0,911
A2XA	2012	12	P	21,10	0,388
A2XA	2013	12	P	21,10	0,619
A2XA	2014	12	P	21,10	0,911
A2XA	2015	12	P	21,10	1,000
A2XA	2016	12	P	21,10	0,940
A2ZN	2012	12	P	7,78	0,480
A2ZN	2013	12	P	7,78	0,869
A2ZN	2014	12	P	7,78	1,000
A2ZN	2015	12	P	7,78	1,000
A2ZN	2016	12	P	7,78	1,000
B2AR	2012	12	P	26,99	0,254
B2AR	2013	12	P	26,99	0,950
B2AR	2014	12	P	26,99	0,997
B2AR	2015	12	P	26,99	0,998
B2AR	2016	12	P	26,99	1,000
B1AS	2012	12	P	13,96	0,339
B1AS	2013	12	P	13,96	0,558
B1AS	2014	12	P	13,96	1,000
B2AS	2012	12	P	13,96	0,339
B2AS	2013	12	P	13,96	0,558
B2AS	2014	12	P	13,96	1,000
B2AS	2015	12	P	13,96	0,795
B2AS	2016	12	P	13,96	0,739
B2AY	2012	12	P	9,54	0,314
B2AY	2013	12	P	9,54	0,596
B2AY	2014	12	P	9,54	1,000
B2AY	2015	12	P	9,54	0,943
B2AY	2016	12	P	9,54	0,704
B1BV	2012	12	P	28,24	0,448
B1BV	2013	12	P	28,24	1,000
B1BV	2014	12	P	28,24	0,976
B2BV	2012	12	P	28,24	0,448

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
B2BV	2013	12	P	28,24	1,000
B2BV	2014	12	P	28,24	0,976
B2BV	2015	12	P	28,24	0,976
B2BV	2016	12	P	28,24	0,976
B2LT	2012	12	P	14,18	0,107
B2LT	2013	12	P	14,18	0,915
B2LT	2014	12	P	14,18	0,996
B2LT	2015	12	P	14,18	0,998
B2LT	2016	12	P	14,18	1,000
B2MW	2012	12	P	29,47	1,000
B2MW	2013	12	P	29,47	0,480
B2MW	2014	12	P	29,47	0,932
B2MW	2015	12	P	29,47	0,689
B2MW	2016	12	P	29,47	0,635
B2NP	2012	12	P	40,91	0,510
B2NP	2013	12	P	40,91	0,627
B2NP	2014	12	P	40,91	1,000
B2NP	2015	12	P	40,91	0,998
B2NP	2016	12	P	40,91	1,000
B2P	2012	12	P	12,22	0,336
B2P	2013	12	P	12,22	0,928
B2P	2014	12	P	12,22	0,997
B2P	2015	12	P	12,22	0,998
B2P	2016	12	P	12,22	1,000
B2SN	2012	12	P	24,84	0,177
B2SN	2013	12	P	24,84	0,267
B2SN	2014	12	P	24,84	0,912
B2SN	2015	12	P	24,84	0,962
B2SN	2016	12	P	24,84	1,000
B2T	2012	12	P	20,91	0,379
B2T	2013	12	P	20,91	0,834
B2T	2014	12	P	20,91	1,000
B2T	2015	12	P	20,91	1,000
B2T	2016	12	P	20,91	1,000
BUT	2012	7	A	188	0,677
BUT	2012	10	A	188	1,000
BUT	2013	1	A	188	0,978
BUT	2013	4	A	188	0,991

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
BUT	2013	7	A	188	0,926
BUT	2013	10	A	188	0,978
C2AR	2012	12	P	17,00	0,808
C2AR	2013	12	P	17,00	1,000
C2AR	2014	12	P	17,00	0,710
C2AR	2015	12	P	17,00	0,879
C2AR	2016	12	P	17,00	0,879
C2FR	2012	12	P	20,34	0,673
C2FR	2013	12	P	20,34	0,846
C2FR	2014	12	P	20,34	1,000
C2FR	2015	12	P	20,34	0,893
C2FR	2016	12	P	20,34	0,874
C2RG	2012	12	P	17,41	0,602
C2RG	2013	12	P	17,41	0,723
C2RG	2014	12	P	17,41	0,743
C2RG	2015	12	P	17,41	0,753
C2RG	2016	12	P	17,41	1,000
C2RI	2012	12	P	79,88	0,303
C2RI	2013	12	P	79,88	1,000
C2RI	2014	12	P	79,88	0,922
C2RI	2015	12	P	79,88	0,733
C2RI	2016	12	P	79,88	0,735
C2SG	2012	12	P	26,89	0,463
C2SG	2013	12	P	26,89	0,679
C2SG	2014	12	P	26,89	0,806
C2SG	2015	12	P	26,89	0,957
C2SG	2016	12	P	26,89	1,000
D1AI	2012	12	P	15,32	0,308
D1AI	2013	12	P	15,32	0,907
D1AI	2014	12	P	15,32	1,000
D2AI	2012	12	P	15,32	0,308
D2AI	2013	12	P	15,32	0,907
D2AI	2014	12	P	15,32	1,000
D2AI	2015	12	P	15,32	0,859
D2AI	2016	12	P	15,32	0,860
D2B1	2012	12	P	9,91	0,171
D2B1	2013	12	P	9,91	0,732
D2B1	2014	12	P	9,91	0,744

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
D2B1	2015	12	P	9,91	0,998
D2B1	2016	12	P	9,91	1,000
D2BK	2012	12	P	31,62	0,458
D2BK	2013	12	P	31,62	0,819
D2BK	2014	12	P	31,62	1,000
D2BK	2015	12	P	31,62	0,840
D2BK	2016	12	P	31,62	0,801
D2GE	2012	12	P	6,71	0,340
D2GE	2013	12	P	6,71	1,000
D2GE	2014	12	P	6,71	0,668
D2GE	2015	12	P	6,71	0,669
D2GE	2016	12	P	6,71	0,671
D1TE	2012	12	P	18,64	0,134
D1TE	2013	12	P	18,64	0,330
D1TE	2014	12	P	18,64	0,554
D2TE	2012	12	P	18,64	0,134
D2TE	2013	12	P	18,64	0,330
D2TE	2014	12	P	18,64	0,554
D2TE	2015	12	P	18,64	1,000
D2TE	2016	12	P	18,64	0,884
E2NL	2012	12	P	23,96	0,726
E2NL	2013	12	P	23,96	0,881
E2NL	2014	12	P	23,96	0,886
E2NL	2015	12	P	23,96	0,998
E2NL	2016	12	P	23,96	1,000
E1NT	2012	12	P	13,74	0,650
E1NT	2013	12	P	13,74	0,645
E1NT	2014	12	P	13,74	1,000
E2NT	2012	12	P	13,74	0,650
E2NT	2013	12	P	13,74	0,645
E2NT	2014	12	P	13,74	1,000
E2NT	2015	12	P	13,74	0,777
E2NT	2016	12	P	13,74	0,715
E2OA	2012	12	P	14,71	0,156
E2OA	2013	12	P	14,71	0,602
E2OA	2014	12	P	14,71	0,985
E2OA	2015	12	P	14,71	0,924
E2OA	2016	12	P	14,71	1,000

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
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	10,36	0,484
F1TE	2013	12	P	10,36	0,701
F1TE	2014	12	P	10,36	0,895
F2TE	2012	12	P	10,36	0,484
F2TE	2013	12	P	10,36	0,701
F2TE	2014	12	P	10,36	0,895
F2TE	2015	12	P	10,36	0,910
F2TE	2016	12	P	10,36	1,000
G2OB	2012	12	P	17,49	0,291
G2OB	2013	12	P	17,49	0,611
G2OB	2014	12	P	17,49	0,983
G2OB	2015	12	P	17,49	0,997
G2OB	2016	12	P	17,49	1,000
G2SK	2012	12	P	6,71	0,436
G2SK	2013	12	P	6,71	0,890
G2SK	2014	12	P	6,71	0,997
G2SK	2015	12	P	6,71	0,998
G2SK	2016	12	P	6,71	1,000
G1ZF	2012	12	P	11,83	0,573
G1ZF	2013	12	P	11,83	0,721
G1ZF	2014	12	P	11,83	0,920
G2ZF	2012	12	P	11,83	0,573
G2ZF	2013	12	P	11,83	0,721
G2ZF	2014	12	P	11,83	0,920
G2ZF	2015	12	P	11,83	0,962
G2ZF	2016	12	P	11,83	1,000
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

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
HOG	2013	3	A	0,12	0,328
HOG	2013	6	A	0,12	0,258
H2SB	2012	12	P	28,19	0,184
H2SB	2013	12	P	28,19	0,491
H2SB	2014	12	P	28,19	0,996
H2SB	2015	12	P	28,19	0,998
H2SB	2016	12	P	28,19	1,000
I2BE	2012	12	P	37,83	0,503
I2BE	2013	12	P	37,83	0,658
I2BE	2014	12	P	37,83	1,000
I2BE	2015	12	P	37,83	0,741
I2BE	2016	12	P	37,83	0,741
I2ES	2012	12	P	31,24	0,530
I2ES	2013	12	P	31,24	0,951
I2ES	2014	12	P	31,24	0,959
I2ES	2015	12	P	31,24	1,000
I2NN	2012	12	P	115,27	0,714
I2NN	2013	12	P	115,27	0,605
I2NN	2014	12	P	115,27	0,996
I2NN	2015	12	P	115,27	0,998
I2NN	2016	12	P	115,27	1,000
I1SP	2012	12	P	34,10	0,440
I1SP	2013	12	P	34,10	0,919
I1SP	2014	12	P	34,10	0,970
I2SP	2012	12	P	34,10	0,440
I2SP	2013	12	P	34,10	0,919
I2SP	2014	12	P	34,10	0,970
I2SP	2015	12	P	34,10	0,998
I2SP	2016	12	P	34,10	1,000
I2TK	2012	12	P	40,69	0,408
I2TK	2013	12	P	40,69	0,671
I2TK	2014	12	P	40,69	0,808
I2TK	2015	12	P	40,69	0,800
I2TK	2016	12	P	40,69	1,000
I2X	2012	12	P	7,50	1,000
I2X	2013	12	P	7,50	1,000
I2X	2014	12	P	7,50	1,000
I2X	2015	12	P	7,50	1,000

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
I2X	2016	12	P	7,50	1,000
LPI	2013	4	A	0,9	1,000
L2OR	2012	12	P	17,67	0,231
L2OR	2013	12	P	17,67	0,533
L2OR	2014	12	P	17,67	0,689
L2OR	2015	12	P	17,67	0,740
L2OR	2016	12	P	17,67	1,000
M2OH	2012	12	P	16,07	0,499
M2OH	2013	12	P	16,07	0,644
M2OH	2014	12	P	16,07	0,916
M2OH	2015	12	P	16,07	1,000
M2OH	2016	12	P	16,07	0,977
M2UV	2012	12	P	6,71	0,389
M2UV	2013	12	P	6,71	0,930
M2UV	2014	12	P	6,71	0,963
M2UV	2015	12	P	6,71	0,970
M2UV	2016	12	P	6,71	1,000
N2ES	2012	12	P	14,17	0,416
N2ES	2013	12	P	14,17	0,863
N2ES	2014	12	P	14,17	1,000
N2ES	2015	12	P	14,17	0,981
N2ES	2016	12	P	14,17	0,941
N1OA	2012	12	P	30,19	0,818
N1OA	2013	12	P	30,19	1,000
N1OA	2014	12	P	30,19	0,587
N2OA	2012	12	P	30,19	0,818
N2OA	2013	12	P	30,19	1,000
N2OA	2014	12	P	30,19	0,587
N2OA	2015	12	P	30,19	0,601
N2OA	2016	12	P	30,19	0,616
N2OV	2012	12	P	9,70	0,417
N2OV	2013	12	P	9,70	0,852
N2OV	2014	12	P	9,70	1,000
N2OV	2015	12	P	9,70	0,943
N2OV	2016	12	P	9,70	0,909
PIG	2012	5	A	4,20	0,812
PIG	2012	6	A	4,20	1,000
PIG	2012	7	A	4,20	0,768

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
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	23,61	0,233
P2HI	2013	12	P	23,61	0,432
P2HI	2014	12	P	23,61	0,998
P2HI	2015	12	P	23,61	0,998
P2HI	2016	12	P	23,61	1,000
R2DA	2012	12	P	26,04	0,859
R2DA	2013	12	P	26,04	1,000
R2DA	2014	12	P	26,04	0,970
R2DA	2015	12	P	26,04	0,971
R2DA	2016	12	P	26,04	0,973
R1EP	2012	12	P	38,02	1,000
R1EP	2013	12	P	38,02	0,649
R1EP	2014	12	P	38,02	0,625
R2EP	2012	12	P	38,02	1,000
R2EP	2013	12	P	38,02	0,649
R2EP	2014	12	P	38,02	0,625
R2EP	2015	12	P	38,02	0,626
R2EP	2016	12	P	38,02	0,626
R2OG	2012	12	P	9,12	0,455
R2OG	2013	12	P	9,12	0,911
R2OG	2014	12	P	9,12	1,000
R2OG	2015	12	P	9,12	0,972
R2OG	2016	12	P	9,12	0,948
R2TZ	2012	12	P	25,00	0,478
R2TZ	2013	12	P	25,00	1,000
R2TZ	2014	12	P	25,00	0,716
R2TZ	2015	12	P	25,00	0,717
R2TZ	2016	12	P	25,00	0,718
R2UK	2012	12	P	14,27	0,233
R2UK	2013	12	P	14,27	0,870

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
R2UK	2014	12	P	14,27	1,000
R2UK	2015	12	P	14,27	0,906
R2UK	2016	12	P	14,27	0,910
R2WE	2012	12	P	17,88	0,145
R2WE	2013	12	P	17,88	0,542
R2WE	2014	12	P	17,88	1,000
R2WE	2015	12	P	17,88	0,876
R2WE	2016	12	P	17,88	0,876
S2AP	2012	12	P	18,70	0,319
S2AP	2013	12	P	18,70	0,530
S2AP	2014	12	P	18,70	0,878
S2AP	2015	12	P	18,70	0,898
S2AP	2016	12	P	18,70	1,000
S2CM	2012	12	P	9,97	0,400
S2CM	2013	12	P	9,97	0,877
S2CM	2014	12	P	9,97	1,000
S2CM	2015	12	P	9,97	0,949
S2CM	2016	12	P	9,97	0,940
S2GE	2012	12	P	52,75	1,000
S2GE	2013	12	P	52,75	0,677
S2GE	2014	12	P	52,75	0,760
S2GE	2015	12	P	52,75	0,762
S2GE	2016	12	P	52,75	0,763
S2IE	2012	12	P	13,86	0,271
S2IE	2013	12	P	13,86	0,686
S2IE	2014	12	P	13,86	0,927
S2IE	2015	12	P	13,86	0,934
S2IE	2016	12	P	13,86	1,000
S2ND	2012	12	P	9,61	0,780
S2ND	2013	12	P	9,61	1,000
S2ND	2014	12	P	9,61	0,964
S2ND	2015	12	P	9,61	0,978
S2ND	2016	12	P	9,61	0,978
S1NW	2012	12	P	7,23	0,264
S1NW	2013	12	P	7,23	0,836
S1NW	2014	12	P	7,23	0,917
S2NW	2012	12	P	7,23	0,264
S2NW	2013	12	P	7,23	0,836

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
S2NW	2014	12	P	7,23	0,917
S2NW	2015	12	P	7,23	0,974
S2NW	2016	12	P	7,23	1,000
SMP	2012	7	A	150	0,823
SMP	2012	10	A	150	0,989
SMP	2013	1	A	150	1,000
SMP	2013	4	A	150	0,994
SMP	2013	7	A	150	0,989
SMP	2013	10	A	150	0,994
S2QU	2012	12	P	7,30	0,645
S2QU	2013	12	P	7,30	1,000
S2QU	2014	12	P	7,30	0,856
S2QU	2015	12	P	7,30	0,999
S2QU	2016	12	P	7,30	0,849
S1SD	2012	12	P	29,27	0,312
S1SD	2013	12	P	29,27	0,803
S1SD	2014	12	P	29,27	1,000
S2SD	2012	12	P	29,27	0,312
S2SD	2013	12	P	29,27	0,803
S2SD	2014	12	P	29,27	1,000
S2SD	2015	12	P	29,27	0,755
S2SD	2016	12	P	29,27	0,759
T1NE	2012	12	P	10,89	0,333
T1NE	2013	12	P	10,89	0,750
T1NE	2014	12	P	10,89	0,984
T2NE	2012	12	P	10,89	0,333
T2NE	2013	12	P	10,89	0,750
T2NE	2014	12	P	10,89	0,984
T2NE	2015	12	P	10,89	0,998
T2NE	2016	12	P	10,89	1,000
T2OT	2012	12	P	11,48	0,557
T2OT	2013	12	P	11,48	0,814
T2OT	2014	12	P	11,48	0,697
T2OT	2015	12	P	11,48	0,998
T2OT	2016	12	P	11,48	1,000
T2QI	2012	12	P	12,14	0,561
T2QI	2013	12	P	12,14	1,000
T2QI	2014	12	P	12,14	0,848

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
T2QI	2015	12	P	12,14	0,903
T2QI	2016	12	P	12,14	0,905
T2SC	2012	12	P	7,97	0,946
T2SC	2013	12	P	7,97	1,000
T2SC	2014	12	P	7,97	0,678
T2SC	2015	12	P	7,97	0,680
T2SC	2016	12	P	7,97	0,681
U1BL	2012	12	P	14,36	0,505
U1BL	2013	12	P	14,36	0,369
U1BL	2014	12	P	14,36	0,511
U2BL	2012	12	P	14,36	0,505
U2BL	2013	12	P	14,36	0,369
U2BL	2014	12	P	14,36	0,511
U2BL	2015	12	P	14,36	1,000
U2BL	2016	12	P	14,36	1,000
U2BS	2012	12	P	147,44	0,357
U2BS	2013	12	P	147,44	1,000
U2BS	2014	12	P	147,44	0,468
U2BS	2015	12	P	147,44	0,456
U2BS	2016	12	P	147,44	0,409
U2NI	2012	12	P	10,20	0,640
U2NI	2013	12	P	10,20	0,855
U2NI	2014	12	P	10,20	1,000
U2NI	2015	12	P	10,20	0,917
U2NI	2016	12	P	10,20	0,874
V2O	2012	12	P	6,71	0,782
V2O	2013	12	P	6,71	0,840
V2O	2014	12	P	6,71	0,998
V2O	2015	12	P	6,71	1,000
V2O	2016	12	P	6,71	1,000
V2VU	2012	12	P	14,94	0,935
V2VU	2013	12	P	14,94	0,877
V2VU	2014	12	P	14,94	1,000
V2VU	2015	12	P	14,94	0,882
V2VU	2016	12	P	14,94	0,884
V2W	2012	12	P	11,87	0,000
V2W	2013	12	P	11,87	1,000
V2W	2014	12	P	11,87	0,360

MARGIN CLASS	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
V2W	2015	12	P	11,87	0,360
V2W	2016	12	P	11,87	0,360
X1CA	2012	12	P	40,03	0,194
X1CA	2013	12	P	40,03	1,000
X1CA	2014	12	P	40,03	0,690
X2CA	2012	12	P	40,03	0,194
X2CA	2013	12	P	40,03	1,000
X2CA	2014	12	P	40,03	0,690
X2CA	2015	12	P	40,03	0,731
X2CA	2016	12	P	40,03	0,602
Z2UR	2012	12	P	17,55	0,140
Z2UR	2013	12	P	17,55	0,352
Z2UR	2014	12	P	17,55	0,410
Z2UR	2015	12	P	17,55	1,000
Z2UR	2016	12	P	17,55	1,000