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e u r e x c l e a r i n g
rundschreiben 033/13

Datum: 11. März 2013
Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
Autorisiert von: Dr. Thomas Book

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

Margining by Contract and Maturity: Parameter-Anpassung ab der Tagesendverarbeitung vom 14. März 2013

Verweis auf Eurex Clearing-Rundschreiben: 019/13

Kontakt: Risk Operations, T +49-69-211-1 24 52, 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 14. März 2013

Anbei erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom **14. März 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.

Der Anhang 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).

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:
Dr. Hugo Bänziger

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

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
A2AL	A2AL	2013	12	P	11,250	1,00
A2AL	A2AL	2014	12	P	11,250	0,66
A2AL	A2AL	2015	12	P	11,250	0,71
A2AL	A2AL	2016	12	P	11,250	0,71
A2AL	A2AL	2017	12	P	11,250	0,72
A2BB	A2BB	2013	12	P	16,281	0,39
A2BB	A2BB	2014	12	P	16,281	0,80
A2BB	A2BB	2015	12	P	16,281	0,99
A2BB	A2BB	2016	12	P	16,281	0,97
A2BB	A2BB	2017	12	P	16,281	1,00
A2EN	A2EN	2013	12	P	61,569	1,00
A2EN	A2EN	2014	12	P	61,569	0,75
A2EN	A2EN	2015	12	P	61,569	0,77
A2EN	A2EN	2016	12	P	61,569	0,85
A2EN	A2EN	2017	12	P	61,569	0,64
A2IR	A3IR	2013	12	P	22,504	0,16
A2IR	A3IR	2014	12	P	22,504	0,43
A2IR	A3IR	2015	12	P	22,504	1,00
A2IR	A3IR	2016	12	P	22,504	0,96
A2IR	A3IR	2017	12	P	22,504	0,96
A2LV	A2LV	2013	12	P	10,363	0,32
A2LV	A2LV	2014	12	P	10,363	0,73
A2LV	A2LV	2015	12	P	10,363	0,87
A2LV	A2LV	2016	12	P	10,363	1,00
A2LV	A2LV	2017	12	P	10,363	0,81
A2OM	A2OM	2013	12	P	15,080	0,91
A2OM	A2OM	2014	12	P	15,080	0,82
A2OM	A2OM	2015	12	P	15,080	1,00
A2OM	A2OM	2016	12	P	15,080	0,93
A2OM	A2OM	2017	12	P	15,080	0,94
A2SG	A2SG	2013	12	P	25,998	0,57
A2SG	A2SG	2014	12	P	25,998	1,00
A2SG	A2SG	2015	12	P	25,998	0,73
A2SG	A2SG	2016	12	P	25,998	0,78
A2SG	A2SG	2017	12	P	25,998	0,65
A2XA	A2XA	2013	12	P	18,973	0,37
A2XA	A2XA	2014	12	P	18,973	0,61
A2XA	A2XA	2015	12	P	18,973	0,87
A2XA	A2XA	2016	12	P	18,973	1,00
A2XA	A2XA	2017	12	P	18,973	0,72
A2ZN	A2ZN	2013	12	P	6,510	0,45
A2ZN	A2ZN	2014	12	P	6,510	0,75
A2ZN	A2ZN	2015	12	P	6,510	1,00
A2ZN	A2ZN	2016	12	P	6,510	1,00
A2ZN	A2ZN	2017	12	P	6,510	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
B2AR	B2AR	2013	12	P	26,620	0,67
B2AR	B2AR	2014	12	P	26,620	0,90
B2AR	B2AR	2015	12	P	26,620	0,97
B2AR	B2AR	2016	12	P	26,620	0,99
B2AR	B2AR	2017	12	P	26,620	1,00
B2AS	B2AS	2013	12	P	11,262	0,36
B2AS	B2AS	2014	12	P	11,262	0,61
B2AS	B2AS	2015	12	P	11,262	1,00
B2AS	B2AS	2016	12	P	11,262	0,90
B2AS	B2AS	2017	12	P	11,262	0,85
B2AY	B2AY	2013	12	P	8,597	0,30
B2AY	B2AY	2014	12	P	8,597	0,62
B2AY	B2AY	2015	12	P	8,597	1,00
B2AY	B2AY	2016	12	P	8,597	0,98
B2AY	B2AY	2017	12	P	8,597	0,78
B2BV	B2BV	2013	12	P	27,585	0,41
B2BV	B2BV	2014	12	P	27,585	1,00
B2BV	B2BV	2015	12	P	27,585	1,00
B2BV	B2BV	2016	12	P	27,585	1,00
B2BV	B2BV	2017	12	P	27,585	1,00
B2BV	B3BV	2013	12	P	27,585	0,41
B2BV	B3BV	2014	12	P	27,585	1,00
B2BV	B3BV	2015	12	P	27,585	1,00
B2BV	B3BV	2016	12	P	27,585	1,00
B2BV	B3BV	2017	12	P	27,585	1,00
B2LT	B2LT	2013	12	P	9,962	0,19
B2LT	B2LT	2014	12	P	9,962	0,92
B2LT	B2LT	2015	12	P	9,962	0,99
B2LT	B2LT	2016	12	P	9,962	0,99
B2LT	B2LT	2017	12	P	9,962	1,00
B2MW	B2MW	2013	12	P	23,826	1,00
B2MW	B2MW	2014	12	P	23,826	0,50
B2MW	B2MW	2015	12	P	23,826	0,94
B2MW	B2MW	2016	12	P	23,826	0,69
B2MW	B2MW	2017	12	P	23,826	0,64
B2NP	B2NP	2013	12	P	30,551	0,46
B2NP	B2NP	2014	12	P	30,551	0,63
B2NP	B2NP	2015	12	P	30,551	0,93
B2NP	B2NP	2016	12	P	30,551	1,00
B2NP	B2NP	2017	12	P	30,551	0,84
B2P	B2P	2013	12	P	10,630	0,30
B2P	B2P	2014	12	P	10,630	0,86
B2P	B2P	2015	12	P	10,630	0,93
B2P	B2P	2016	12	P	10,630	0,99
B2P	B2P	2017	12	P	10,630	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
B2SN	B2SN	2013	12	P	21,661	0,17
B2SN	B2SN	2014	12	P	21,661	0,29
B2SN	B2SN	2015	12	P	21,661	0,90
B2SN	B2SN	2016	12	P	21,661	0,96
B2SN	B2SN	2017	12	P	21,661	1,00
B2T	B2T	2013	12	P	11,580	0,49
B2T	B2T	2014	12	P	11,580	0,77
B2T	B2T	2015	12	P	11,580	0,99
B2T	B2T	2016	12	P	11,580	0,99
B2T	B2T	2017	12	P	11,580	1,00
BUT	FBUT	2013	3	A	250,000	1,00
BUT	FBUT	2013	5	A	250,000	1,00
BUT	FBUT	2013	4	A	250,000	1,00
BUT	FBUT	2013	7	A	250,000	1,00
BUT	FBUT	2013	6	A	250,000	1,00
BUT	FBUT	2013	10	A	250,000	1,00
BUT	FBUT	2013	8	A	250,000	1,00
BUT	FBUT	2014	4	A	250,000	1,00
BUT	FBUT	2014	1	A	250,000	1,00
BUT	FBUT	2014	7	A	250,000	1,00
C2AR	C2AR	2013	12	P	14,779	0,59
C2AR	C2AR	2014	12	P	14,779	1,00
C2AR	C2AR	2015	12	P	14,779	0,96
C2AR	C2AR	2016	12	P	14,779	0,96
C2AR	C2AR	2017	12	P	14,779	0,96
C2AR	C3AR	2013	12	P	14,779	0,59
C2AR	C3AR	2014	12	P	14,779	1,00
C2AR	C3AR	2015	12	P	14,779	0,96
C2AR	C3AR	2016	12	P	14,779	0,96
C2AR	C3AR	2017	12	P	14,779	0,96
C2FR	C2FR	2013	12	P	16,468	0,68
C2FR	C2FR	2014	12	P	16,468	0,86
C2FR	C2FR	2015	12	P	16,468	1,00
C2FR	C2FR	2016	12	P	16,468	0,90
C2FR	C2FR	2017	12	P	16,468	0,89
C2RG	C2RG	2013	12	P	14,871	0,61
C2RG	C2RG	2014	12	P	14,871	0,72
C2RG	C2RG	2015	12	P	14,871	0,74
C2RG	C2RG	2016	12	P	14,871	0,75
C2RG	C2RG	2017	12	P	14,871	1,00
C2RI	C2RI	2013	12	P	54,975	0,38
C2RI	C2RI	2014	12	P	54,975	1,00
C2RI	C2RI	2015	12	P	54,975	0,93
C2RI	C2RI	2016	12	P	54,975	0,82
C2RI	C2RI	2017	12	P	54,975	0,82

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
C2RI	C3RI	2013	12	P	54,975	0,38
C2RI	C3RI	2014	12	P	54,975	1,00
C2RI	C3RI	2015	12	P	54,975	0,93
C2RI	C3RI	2016	12	P	54,975	0,82
C2RI	C3RI	2017	12	P	54,975	0,82
C2SG	C2SG	2013	12	P	31,162	0,33
C2SG	C2SG	2014	12	P	31,162	1,00
C2SG	C2SG	2015	12	P	31,162	0,82
C2SG	C2SG	2016	12	P	31,162	0,65
C2SG	C2SG	2017	12	P	31,162	0,65
C2SG	C3SG	2013	12	P	31,162	0,33
C2SG	C3SG	2014	12	P	31,162	1,00
C2SG	C3SG	2015	12	P	31,162	0,82
C2SG	C3SG	2016	12	P	31,162	0,65
C2SG	C3SG	2017	12	P	31,162	0,65
D2AI	D2AI	2013	12	P	13,329	0,57
D2AI	D2AI	2014	12	P	13,329	0,91
D2AI	D2AI	2015	12	P	13,329	1,00
D2AI	D2AI	2016	12	P	13,329	0,95
D2AI	D2AI	2017	12	P	13,329	0,96
D2B1	D2B1	2013	12	P	9,089	1,00
D2B1	D2B1	2014	12	P	9,089	0,66
D2B1	D2B1	2015	12	P	9,089	0,71
D2B1	D2B1	2016	12	P	9,089	0,98
D2B1	D2B1	2017	12	P	9,089	0,98
D2B1	D3B1	2013	12	P	9,089	1,00
D2B1	D3B1	2014	12	P	9,089	0,66
D2B1	D3B1	2015	12	P	9,089	0,71
D2B1	D3B1	2016	12	P	9,089	0,98
D2B1	D3B1	2017	12	P	9,089	0,98
D2BK	D2BK	2013	12	P	28,070	0,45
D2BK	D2BK	2014	12	P	28,070	0,81
D2BK	D2BK	2015	12	P	28,070	1,00
D2BK	D2BK	2016	12	P	28,070	0,84
D2BK	D2BK	2017	12	P	28,070	0,81
D2GE	D2GE	2013	12	P	6,450	0,62
D2GE	D2GE	2014	12	P	6,450	1,00
D2GE	D2GE	2015	12	P	6,450	0,69
D2GE	D2GE	2016	12	P	6,450	0,69
D2GE	D2GE	2017	12	P	6,450	0,69
D2TE	D2TE	2013	12	P	12,407	0,26
D2TE	D2TE	2014	12	P	12,407	0,48
D2TE	D2TE	2015	12	P	12,407	0,76
D2TE	D2TE	2016	12	P	12,407	1,00
D2TE	D2TE	2017	12	P	12,407	0,97

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
E2NL	E2NL	2013	12	P	18,054	0,74
E2NL	E2NL	2014	12	P	18,054	0,82
E2NL	E2NL	2015	12	P	18,054	0,93
E2NL	E2NL	2016	12	P	18,054	1,00
E2NL	E2NL	2017	12	P	18,054	1,00
E2NT	E2NT	2013	12	P	10,297	0,57
E2NT	E2NT	2014	12	P	10,297	0,75
E2NT	E2NT	2015	12	P	10,297	0,85
E2NT	E2NT	2016	12	P	10,297	1,00
E2NT	E2NT	2017	12	P	10,297	0,94
E2OA	E2OA	2013	12	P	14,070	0,43
E2OA	E2OA	2014	12	P	14,070	0,65
E2OA	E2OA	2015	12	P	14,070	1,00
E2OA	E2OA	2016	12	P	14,070	0,90
E2OA	E2OA	2017	12	P	14,070	0,97
EBD	FEBD	2013	12	P	15,110	0,25
EBD	FEBD	2014	12	P	15,110	1,00
EBD	FEBD	2015	12	P	15,110	0,71
EBD	FEBD	2016	12	P	15,110	0,38
EBD	FEBD	2017	12	P	15,110	0,39
EED	FEED	2013	12	P	6,450	0,34
EED	FEED	2014	12	P	6,450	0,44
EED	FEED	2015	12	P	6,450	1,00
EED	FEED	2016	12	P	6,450	1,00
EED	FEED	2017	12	P	6,450	1,00
EID	FEID	2013	12	P	6,450	0,10
EID	FEID	2014	12	P	6,450	0,50
EID	FEID	2015	12	P	6,450	0,82
EID	FEID	2016	12	P	6,450	0,98
EID	FEID	2017	12	P	6,450	1,00
EPP	FEPP	2013	4	A	2,200	1,00
EPP	FEPP	2013	6	A	2,200	1,00
EPP	FEPP	2013	11	A	2,200	1,00
EPP	FEPP	2013	12	A	2,200	1,00
EPP	FEPP	2014	4	A	2,200	1,00
EPP	FEPP	2014	12	A	2,200	1,00
ETD	FETD	2013	12	P	19,740	0,33
ETD	FETD	2014	12	P	19,740	1,00
ETD	FETD	2015	12	P	19,740	0,51
ETD	FETD	2016	12	P	19,740	0,37
ETD	FETD	2017	12	P	19,740	0,28
EUD	FEUD	2013	12	P	6,450	0,10
EUD	FEUD	2014	12	P	6,450	0,48
EUD	FEUD	2015	12	P	6,450	1,00
EUD	FEUD	2016	12	P	6,450	0,14

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
EUD	FEUD	2017	12	P	6,450	0,14
F1TE	F1TE	2013	12	P	21,930	0,68
F1TE	F1TE	2014	12	P	21,930	0,84
F1TE	F1TE	2015	12	P	21,930	0,84
F1TE	F1TE	2016	12	P	21,930	0,99
F1TE	F1TE	2017	12	P	21,930	1,00
F2TE	F2TE	2013	12	P	21,930	0,68
F2TE	F2TE	2014	12	P	21,930	0,84
F2TE	F2TE	2015	12	P	21,930	0,84
F2TE	F2TE	2016	12	P	21,930	0,99
F2TE	F2TE	2017	12	P	21,930	1,00
G2OB	G2OB	2013	12	P	18,036	0,65
G2OB	G2OB	2014	12	P	18,036	0,73
G2OB	G2OB	2015	12	P	18,036	0,85
G2OB	G2OB	2016	12	P	18,036	0,99
G2OB	G2OB	2017	12	P	18,036	1,00
G2SK	G2SK	2013	12	P	6,450	0,40
G2SK	G2SK	2014	12	P	6,450	0,98
G2SK	G2SK	2015	12	P	6,450	0,98
G2SK	G2SK	2016	12	P	6,450	1,00
G2SK	G2SK	2017	12	P	6,450	1,00
G2SK	G3SK	2013	12	P	6,450	0,40
G2SK	G3SK	2014	12	P	6,450	0,98
G2SK	G3SK	2015	12	P	6,450	0,98
G2SK	G3SK	2016	12	P	6,450	1,00
G2SK	G3SK	2017	12	P	6,450	1,00
G2ZF	G2ZF	2013	12	P	15,442	0,46
G2ZF	G2ZF	2014	12	P	15,442	0,60
G2ZF	G2ZF	2015	12	P	15,442	1,00
G2ZF	G2ZF	2016	12	P	15,442	0,98
G2ZF	G2ZF	2017	12	P	15,442	0,99
H2SB	H2SB	2013	12	P	22,691	0,16
H2SB	H2SB	2014	12	P	22,691	0,51
H2SB	H2SB	2015	12	P	22,691	0,99
H2SB	H2SB	2016	12	P	22,691	0,99
H2SB	H2SB	2017	12	P	22,691	1,00
HOG	FHOG	2013	12	A	0,126	1,00
HOG	FHOG	2013	11	A	0,126	1,00
HOG	FHOG	2013	3	A	0,126	1,00
HOG	FHOG	2013	4	A	0,126	1,00
HOG	FHOG	2013	5	A	0,126	1,00
HOG	FHOG	2013	6	A	0,126	1,00
HOG	FHOG	2013	8	A	0,126	1,00
HOG	FHOG	2013	7	A	0,126	1,00
HOG	FHOG	2013	10	A	0,126	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
HOG	FHOG	2013	9	A	0,126	1,00
HOG	FHOG	2014	2	A	0,126	1,00
HOG	FHOG	2014	1	A	0,126	1,00
HOG	FHOG	2014	3	A	0,126	1,00
HOG	FHOG	2014	6	A	0,126	1,00
I2BE	I2BE	2013	12	P	22,943	0,62
I2BE	I2BE	2014	12	P	22,943	0,99
I2BE	I2BE	2015	12	P	22,943	1,00
I2BE	I2BE	2016	12	P	22,943	0,85
I2BE	I2BE	2017	12	P	22,943	0,87
I2ES	I2ES	2013	12	P	25,655	0,48
I2ES	I2ES	2014	12	P	25,655	0,99
I2ES	I2ES	2015	12	P	25,655	1,00
I2ES	I2ES	2016	12	P	25,655	1,00
I2ES	I2ES	2017	12	P	25,655	1,00
I2ES	I3ES	2013	12	P	25,655	0,48
I2ES	I3ES	2014	12	P	25,655	0,99
I2ES	I3ES	2015	12	P	25,655	1,00
I2ES	I3ES	2016	12	P	25,655	1,00
I2ES	I3ES	2017	12	P	25,655	1,00
I2NN	I2NN	2013	12	P	79,494	0,88
I2NN	I2NN	2014	12	P	79,494	1,00
I2NN	I2NN	2015	12	P	79,494	0,90
I2NN	I2NN	2016	12	P	79,494	0,93
I2NN	I2NN	2017	12	P	79,494	0,90
I2SP	I2SP	2013	12	P	32,133	0,58
I2SP	I2SP	2014	12	P	32,133	1,00
I2SP	I2SP	2015	12	P	32,133	0,81
I2SP	I2SP	2016	12	P	32,133	0,85
I2SP	I2SP	2017	12	P	32,133	0,85
I2TK	I2TK	2013	12	P	39,905	1,00
I2TK	I2TK	2014	12	P	39,905	0,59
I2TK	I2TK	2015	12	P	39,905	0,70
I2TK	I2TK	2016	12	P	39,905	0,70
I2TK	I2TK	2017	12	P	39,905	0,87
I2X	I2XD	2013	12	P	6,450	0,10
I2X	I2XD	2014	12	P	6,450	0,46
I2X	I2XD	2015	12	P	6,450	1,00
I2X	I2XD	2016	12	P	6,450	1,00
I2X	I2XD	2017	12	P	6,450	1,00
I2X	I3XD	2013	12	P	6,450	0,10
I2X	I3XD	2014	12	P	6,450	0,46
I2X	I3XD	2015	12	P	6,450	1,00
I2X	I3XD	2016	12	P	6,450	1,00
I2X	I3XD	2017	12	P	6,450	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
L2OR	L2OR	2013	12	P	15,448	0,37
L2OR	L2OR	2014	12	P	15,448	0,56
L2OR	L2OR	2015	12	P	15,448	0,69
L2OR	L2OR	2016	12	P	15,448	0,75
L2OR	L2OR	2017	12	P	15,448	1,00
LPI	FLPI	2013	4	A	3,400	1,00
M2OH	M2OH	2013	12	P	14,038	0,51
M2OH	M2OH	2014	12	P	14,038	0,69
M2OH	M2OH	2015	12	P	14,038	0,91
M2OH	M2OH	2016	12	P	14,038	1,00
M2OH	M2OH	2017	12	P	14,038	0,98
M2UV	M2UV	2013	12	P	17,877	0,34
M2UV	M2UV	2014	12	P	17,877	0,27
M2UV	M2UV	2015	12	P	17,877	1,00
M2UV	M2UV	2016	12	P	17,877	1,00
M2UV	M2UV	2017	12	P	17,877	1,00
N2ES	N2ES	2013	12	P	11,405	0,41
N2ES	N2ES	2014	12	P	11,405	0,86
N2ES	N2ES	2015	12	P	11,405	1,00
N2ES	N2ES	2016	12	P	11,405	0,97
N2ES	N2ES	2017	12	P	11,405	0,94
N2OA	N2OA	2013	12	P	61,446	0,34
N2OA	N2OA	2014	12	P	61,446	1,00
N2OA	N2OA	2015	12	P	61,446	0,44
N2OA	N2OA	2016	12	P	61,446	0,37
N2OA	N2OA	2017	12	P	61,446	0,38
N2OV	N2OV	2013	12	P	7,805	0,42
N2OV	N2OV	2014	12	P	7,805	0,84
N2OV	N2OV	2015	12	P	7,805	1,00
N2OV	N2OV	2016	12	P	7,805	0,95
N2OV	N2OV	2017	12	P	7,805	0,92
P2HI	P2HI	2013	12	P	17,065	0,28
P2HI	P2HI	2014	12	P	17,065	0,54
P2HI	P2HI	2015	12	P	17,065	0,94
P2HI	P2HI	2016	12	P	17,065	1,00
P2HI	P2HI	2017	12	P	17,065	0,90
PIG	FPIG	2013	3	A	4,200	1,00
PIG	FPIG	2013	4	A	4,200	1,00
PIG	FPIG	2013	5	A	4,200	1,00
PIG	FPIG	2013	7	A	4,200	1,00
PIG	FPIG	2013	6	A	4,200	1,00
PIG	FPIG	2013	12	A	4,200	1,00
PIG	FPIG	2013	11	A	4,200	1,00
PIG	FPIG	2013	8	A	4,200	1,00
PIG	FPIG	2013	10	A	4,200	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
PIG	FPIG	2013	9	A	4,200	1,00
PIG	FPIG	2014	6	A	4,200	1,00
PIG	FPIG	2014	3	A	4,200	1,00
PIG	FPIG	2014	2	A	4,200	1,00
PIG	FPIG	2014	1	A	4,200	1,00
R2DA	R2DA	2013	12	P	20,128	0,85
R2DA	R2DA	2014	12	P	20,128	1,00
R2DA	R2DA	2015	12	P	20,128	0,97
R2DA	R2DA	2016	12	P	20,128	0,97
R2DA	R2DA	2017	12	P	20,128	0,98
R2EP	R2EP	2013	12	P	32,410	1,00
R2EP	R2EP	2014	12	P	32,410	0,41
R2EP	R2EP	2015	12	P	32,410	0,44
R2EP	R2EP	2016	12	P	32,410	0,48
R2EP	R2EP	2017	12	P	32,410	0,49
R2OG	R2OG	2013	12	P	7,341	0,45
R2OG	R2OG	2014	12	P	7,341	0,90
R2OG	R2OG	2015	12	P	7,341	1,00
R2OG	R2OG	2016	12	P	7,341	0,97
R2OG	R2OG	2017	12	P	7,341	0,95
R2TZ	R2TZ	2013	12	P	19,170	0,48
R2TZ	R2TZ	2014	12	P	19,170	1,00
R2TZ	R2TZ	2015	12	P	19,170	0,76
R2TZ	R2TZ	2016	12	P	19,170	0,76
R2TZ	R2TZ	2017	12	P	19,170	0,76
R2UK	R2UK	2013	12	P	19,673	0,29
R2UK	R2UK	2014	12	P	19,673	0,62
R2UK	R2UK	2015	12	P	19,673	1,00
R2UK	R2UK	2016	12	P	19,673	1,00
R2UK	R2UK	2017	12	P	19,673	1,00
R2WE	R2WE	2013	12	P	12,464	0,28
R2WE	R2WE	2014	12	P	12,464	0,80
R2WE	R2WE	2015	12	P	12,464	1,00
R2WE	R2WE	2016	12	P	12,464	1,00
R2WE	R2WE	2017	12	P	12,464	1,00
R2WE	R3WE	2013	12	P	12,464	0,28
R2WE	R3WE	2014	12	P	12,464	0,80
R2WE	R3WE	2015	12	P	12,464	1,00
R2WE	R3WE	2016	12	P	12,464	1,00
R2WE	R3WE	2017	12	P	12,464	1,00
S2AP	S2AP	2013	12	P	15,433	0,33
S2AP	S2AP	2014	12	P	15,433	0,78
S2AP	S2AP	2015	12	P	15,433	0,81
S2AP	S2AP	2016	12	P	15,433	1,00
S2AP	S2AP	2017	12	P	15,433	1,00

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S2AP	S3AP	2013	12	P	15,433	0,33
S2AP	S3AP	2014	12	P	15,433	0,78
S2AP	S3AP	2015	12	P	15,433	0,81
S2AP	S3AP	2016	12	P	15,433	1,00
S2AP	S3AP	2017	12	P	15,433	1,00
S2CM	S2CM	2013	12	P	8,130	0,40
S2CM	S2CM	2014	12	P	8,130	0,88
S2CM	S2CM	2015	12	P	8,130	1,00
S2CM	S2CM	2016	12	P	8,130	0,94
S2CM	S2CM	2017	12	P	8,130	0,93
S2GE	S2GE	2013	12	P	46,323	0,98
S2GE	S2GE	2014	12	P	46,323	1,00
S2GE	S2GE	2015	12	P	46,323	0,85
S2GE	S2GE	2016	12	P	46,323	0,85
S2GE	S2GE	2017	12	P	46,323	0,85
S2IE	S2IE	2013	12	P	12,165	0,26
S2IE	S2IE	2014	12	P	12,165	0,68
S2IE	S2IE	2015	12	P	12,165	0,91
S2IE	S2IE	2016	12	P	12,165	0,93
S2IE	S2IE	2017	12	P	12,165	1,00
S2ND	S2ND	2013	12	P	11,866	0,51
S2ND	S2ND	2014	12	P	11,866	0,74
S2ND	S2ND	2015	12	P	11,866	1,00
S2ND	S2ND	2016	12	P	11,866	1,00
S2ND	S2ND	2017	12	P	11,866	1,00
S2ND	S3ND	2013	12	P	11,866	0,51
S2ND	S3ND	2014	12	P	11,866	0,74
S2ND	S3ND	2015	12	P	11,866	1,00
S2ND	S3ND	2016	12	P	11,866	1,00
S2ND	S3ND	2017	12	P	11,866	1,00
S2NW	S2NW	2013	12	P	6,450	0,49
S2NW	S2NW	2014	12	P	6,450	0,83
S2NW	S2NW	2015	12	P	6,450	0,96
S2NW	S2NW	2016	12	P	6,450	0,97
S2NW	S2NW	2017	12	P	6,450	1,00
S2QU	S2QU	2013	12	P	8,559	0,48
S2QU	S2QU	2014	12	P	8,559	0,72
S2QU	S2QU	2015	12	P	8,559	0,62
S2QU	S2QU	2016	12	P	8,559	0,99
S2QU	S2QU	2017	12	P	8,559	1,00
S2SD	S2SD	2013	12	P	24,198	0,37
S2SD	S2SD	2014	12	P	24,198	0,92
S2SD	S2SD	2015	12	P	24,198	1,00
S2SD	S2SD	2016	12	P	24,198	0,89
S2SD	S2SD	2017	12	P	24,198	0,90

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
SBD	FSBD	2013	12	P	6,450	0,28
SBD	FSBD	2014	12	P	6,450	1,00
SBD	FSBD	2015	12	P	6,450	0,80
SBD	FSBD	2016	12	P	6,450	1,00
SBD	FSBD	2017	12	P	6,450	1,00
SED	FSED	2013	12	P	6,450	0,31
SED	FSED	2014	12	P	6,450	0,65
SED	FSED	2015	12	P	6,450	1,00
SED	FSED	2016	12	P	6,450	1,00
SED	FSED	2017	12	P	6,450	1,00
SMP	FSMP	2013	6	A	195,000	1,00
SMP	FSMP	2013	7	A	195,000	1,00
SMP	FSMP	2013	8	A	195,000	1,00
SMP	FSMP	2013	10	A	195,000	1,00
SMP	FSMP	2013	3	A	195,000	1,00
SMP	FSMP	2013	5	A	195,000	1,00
SMP	FSMP	2013	4	A	195,000	1,00
SMP	FSMP	2014	1	A	195,000	1,00
SMP	FSMP	2014	4	A	195,000	1,00
SMP	FSMP	2014	7	A	195,000	1,00
STD	FSTD	2013	12	P	9,660	0,40
STD	FSTD	2014	12	P	9,660	1,00
STD	FSTD	2015	12	P	9,660	0,53
STD	FSTD	2016	12	P	9,660	0,27
STD	FSTD	2017	12	P	9,660	0,15
SUD	FSUD	2013	12	P	6,450	0,12
SUD	FSUD	2014	12	P	6,450	0,66
SUD	FSUD	2015	12	P	6,450	1,00
SUD	FSUD	2016	12	P	6,450	1,00
SUD	FSUD	2017	12	P	6,450	1,00
SVD	FSID	2013	12	P	11,920	0,10
SVD	FSID	2014	12	P	11,920	0,12
SVD	FSID	2015	12	P	11,920	0,17
SVD	FSID	2016	12	P	11,920	0,92
SVD	FSID	2017	12	P	11,920	1,00
T1NE	T1NE	2013	12	P	56,924	0,41
T1NE	T1NE	2014	12	P	56,924	1,00
T1NE	T1NE	2015	12	P	56,924	0,30
T1NE	T1NE	2016	12	P	56,924	0,30
T1NE	T1NE	2017	12	P	56,924	0,31
T2NE	T2NE	2013	12	P	56,924	0,41
T2NE	T2NE	2014	12	P	56,924	1,00
T2NE	T2NE	2015	12	P	56,924	0,30
T2NE	T2NE	2016	12	P	56,924	0,30
T2NE	T2NE	2017	12	P	56,924	0,31

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
T2OT	T2OT	2013	12	P	10,073	0,55
T2OT	T2OT	2014	12	P	10,073	0,81
T2OT	T2OT	2015	12	P	10,073	0,70
T2OT	T2OT	2016	12	P	10,073	1,00
T2OT	T2OT	2017	12	P	10,073	0,95
T2QI	T2QI	2013	12	P	38,155	1,00
T2QI	T2QI	2014	12	P	38,155	0,33
T2QI	T2QI	2015	12	P	38,155	0,26
T2QI	T2QI	2016	12	P	38,155	0,21
T2QI	T2QI	2017	12	P	38,155	0,21
T2SC	T2SC	2013	12	P	6,450	0,91
T2SC	T2SC	2014	12	P	6,450	1,00
T2SC	T2SC	2015	12	P	6,450	0,72
T2SC	T2SC	2016	12	P	6,450	0,72
T2SC	T2SC	2017	12	P	6,450	0,73
U2BL	U2BL	2013	12	P	12,363	0,45
U2BL	U2BL	2014	12	P	12,363	0,52
U2BL	U2BL	2015	12	P	12,363	0,64
U2BL	U2BL	2016	12	P	12,363	0,99
U2BL	U2BL	2017	12	P	12,363	1,00
U2BS	U2BS	2013	12	P	99,867	0,42
U2BS	U2BS	2014	12	P	99,867	1,00
U2BS	U2BS	2015	12	P	99,867	0,59
U2BS	U2BS	2016	12	P	99,867	0,55
U2BS	U2BS	2017	12	P	99,867	0,50
U2NI	U2NI	2013	12	P	8,283	0,47
U2NI	U2NI	2014	12	P	8,283	0,82
U2NI	U2NI	2015	12	P	8,283	0,99
U2NI	U2NI	2016	12	P	8,283	1,00
U2NI	U2NI	2017	12	P	8,283	0,96
V2O	V2O	2013	12	P	6,450	0,68
V2O	V2O	2014	12	P	6,450	0,85
V2O	V2O	2015	12	P	6,450	1,00
V2O	V2O	2016	12	P	6,450	1,00
V2O	V2O	2017	12	P	6,450	1,00
V2O	V3O	2013	12	P	6,450	0,68
V2O	V3O	2014	12	P	6,450	0,85
V2O	V3O	2015	12	P	6,450	1,00
V2O	V3O	2016	12	P	6,450	1,00
V2O	V3O	2017	12	P	6,450	1,00
V2VU	V2VU	2013	12	P	14,708	0,55
V2VU	V2VU	2014	12	P	14,708	1,00
V2VU	V2VU	2015	12	P	14,708	1,00
V2VU	V2VU	2016	12	P	14,708	1,00
V2VU	V2VU	2017	12	P	14,708	1,00

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V2VU	V3VU	2013	12	P	14,708	0,55
V2VU	V3VU	2014	12	P	14,708	1,00
V2VU	V3VU	2015	12	P	14,708	1,00
V2VU	V3VU	2016	12	P	14,708	1,00
V2VU	V3VU	2017	12	P	14,708	1,00
V2W	V2W3	2013	12	P	12,307	0,45
V2W	V2W3	2014	12	P	12,307	1,00
V2W	V2W3	2015	12	P	12,307	0,79
V2W	V2W3	2016	12	P	12,307	0,79
V2W	V2W3	2017	12	P	12,307	0,79
X2CA	X2CA	2013	12	P	31,246	0,21
X2CA	X2CA	2014	12	P	31,246	1,00
X2CA	X2CA	2015	12	P	31,246	0,75
X2CA	X2CA	2016	12	P	31,246	0,83
X2CA	X2CA	2017	12	P	31,246	0,68
Z2UR	Z2UR	2013	12	P	10,114	0,20
Z2UR	Z2UR	2014	12	P	10,114	0,48
Z2UR	Z2UR	2015	12	P	10,114	0,83
Z2UR	Z2UR	2016	12	P	10,114	1,00
Z2UR	Z2UR	2017	12	P	10,114	0,83