clear to trade

eurex clearing *circular 050/13*

Date: 2 May 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 7 May 2013

Related Eurex Clearing Circular: 033/13

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Content may be most important for:

- Middle + Backoffice
- Auditing/Security Coordination

Attachment:
Margin Parameters and Maturity Factors for Margining by Contract and Maturity as of End-of-day batch run effective 7 May 2013

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **7 May 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 as of End-of-day batch run, effective 7 May 2013

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
A2AL	A2AL	2013	12	P	9.841	1.00
A2AL	A2AL	2014	12	P	9.841	0.74
A2AL	A2AL	2015	12	P	9.841	0.79
A2AL	A2AL	2016	12	P	9.841	0.80
A2AL	A2AL	2017	12	P	9.841	0.80
A2BB	A2BB	2013	12	P	15.913	0.32
A2BB	A2BB	2014	12	P	15.913	0.80
A2BB	A2BB	2015	12	P	15.913	0.99
A2BB	A2BB	2016	12	P	15.913	0.97
A2BB	A2BB	2017	12	P	15.913	1.00
A2DS	A2DS	2013	12	P	15.39	0.52
A2DS	A2DS	2014	12	P	15.39	0.51
A2DS	A2DS	2015	12	P	15.39	0.40
A2DS	A2DS	2016	12	P	15.39	0.87
A2DS	A2DS	2017	12	P	15.39	1.00
A2EN	A2EN	2013	12	P	60.659	1.00
A2EN	A2EN	2014	12	P	60.659	0.74
A2EN	A2EN	2015	12	P	60.659	0.77
A2EN	A2EN	2016	12	P	60.659	0.85
A2EN	A2EN	2017	12	P	60.659	0.64
A2IR	A3IR	2013	12	P	21.71	0.16
A2IR	A3IR	2014	12	P	21.71	0.43
A2IR	A3IR	2015	12	P	21.71	1.00
A2IR	A3IR	2016	12	P	21.71	0.96
A2IR	A3IR	2017	12	P	21.71	0.96
A2LV	A2LV	2013	12	P	10.195	0.32
A2LV	A2LV	2014	12	P	10.195	0.73
A2LV	A2LV	2015	12	P	10.195	0.87
A2LV	A2LV	2016	12	P	10.195	1.00
A2LV	A2LV	2017	12	P	10.195	0.81
A2OM	A2OM	2013	12	P	14.827	0.92
A2OM	A2OM	2014	12	P	14.827	0.82
A2OM	A2OM	2015	12	P	14.827	1.00
A2OM	A2OM	2016	12	P	14.827	0.93
A2OM	A2OM	2017	12	P	14.827	0.94
A2SG	A2SG	2013	12	P	25.141	1.00
A2SG	A2SG	2014	12	P	25.141	0.85
A2SG	A2SG	2015	12	P	25.141	0.75
A2SG	A2SG	2016	12	P	25.141	0.79
A2SG	A2SG	2017	12	P	25.141	0.66
A2SM	A2SM	2013	12	P	9.54	1.00
A2SM	A2SM	2014	12	P	9.54	1.00
A2SM	A2SM	2015	12	P	9.54	1.00
A2SM	A2SM	2016	12	P	9.54	1.00
A2SM	A2SM	2017	12	P	9.54	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
A2V	A2V	2013	12	P	27.6	0.23
A2V	A2V	2014	12	P	27.6	0.23
A2V	A2V	2015	12	P	27.6	0.34
A2V	A2V	2016	12	P	27.6	1.00
A2V	A2V	2017	12	P	27.6	1.00
A2XA	A2XA	2013	12	P	18.668	0.37
A2XA	A2XA	2014	12	P	18.668	0.61
A2XA	A2XA	2015	12	P	18.668	0.87
A2XA	A2XA	2016	12	P	18.668	1.00
A2XA	A2XA	2017	12	P	18.668	0.72
A2ZN	A2ZN	2013	12	P	6.28	0.47
A2ZN	A2ZN	2014	12	P	6.28	0.64
A2ZN	A2ZN	2015	12	P	6.28	0.99
A2ZN	A2ZN	2016	12	P	6.28	0.99
A2ZN	A2ZN	2017	12	P	6.28	1.00
B2AR	B2AR	2013	12	P	25.97	0.69
B2AR	B2AR	2014	12	P	25.97	0.90
B2AR	B2AR	2015	12	P	25.97	0.97
B2AR	B2AR	2016	12	P	25.97	0.99
B2AR	B2AR	2017	12	P	25.97	1.00
B2AS	B2AS	2013	12	P	11.118	0.36
B2AS	B2AS	2014	12	P	11.118	0.61
B2AS	B2AS	2015	12	P	11.118	1.00
B2AS	B2AS	2016	12	P	11.118	0.90
B2AS	B2AS	2017	12	P	11.118	0.85
B2AY	B2AY	2013	12	P	14.477	0.18
B2AY	B2AY	2014	12	P	14.477	0.37
B2AY	B2AY	2015	12	P	14.477	1.00
B2AY	B2AY	2016	12	P	14.477	1.00
B2AY	B2AY	2017	12	P	14.477	1.00
B2BV	B2BV	2013	12	P	27.224	0.41
B2BV	B2BV	2014	12	P	27.224	1.00
B2BV	B2BV	2015	12	P	27.224	1.00
B2BV	B2BV	2016	12	P	27.224	1.00
B2BV	B2BV	2017	12	P	27.224	1.00
B2BV	B3BV	2013	12	P	27.224	0.41
B2BV	B3BV	2014	12	P	27.224	1.00
B2BV	B3BV	2015	12	P	27.224	1.00
B2BV	B3BV	2016	12	P	27.224	1.00
B2BV	B3BV	2017	12	P	27.224	1.00
B2G	B2G	2013	12	P	23.42	0.10
B2G	B2G	2014	12	P	23.42	0.16
B2G	B2G	2015	12	P	23.42	0.38
B2G	B2G	2016	12	P	23.42	0.33
B2G	B2G	2017	12	P	23.42	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
B2LT	B2LT	2013	12	P	9.71	0.20
B2LT	B2LT	2014	12	P	9.71	0.92
B2LT	B2LT	2015	12	P	9.71	0.99
B2LT	B2LT	2016	12	P	9.71	0.99
B2LT	B2LT	2017	12	P	9.71	1.00
B2MW	B2MW	2013	12	P	23.335	1.00
B2MW	B2MW	2014	12	P	23.335	0.50
B2MW	B2MW	2015	12	P	23.335	0.94
B2MW	B2MW	2016	12	P	23.335	0.70
B2MW	B2MW	2017	12	P	23.335	0.65
B2NP	B2NP	2013	12	P	30.188	0.46
B2NP	B2NP	2014	12	P	30.188	0.63
B2NP	B2NP	2015	12	P	30.188	0.93
B2NP	B2NP	2016	12	P	30.188	1.00
B2NP	B2NP	2017	12	P	30.188	0.84
B2P	B2P	2013	12	P	10.53	0.29
B2P	B2P	2014	12	P	10.53	1.00
B2P	B2P	2015	12	P	10.53	0.91
B2P	B2P	2016	12	P	10.53	0.98
B2P	B2P	2017	12	P	10.53	0.98
B2SN	B2SN	2013	12	P	21.293	0.17
B2SN	B2SN	2014	12	P	21.293	0.29
B2SN	B2SN	2015	12	P	21.293	0.90
B2SN	B2SN	2016	12	P	21.293	0.96
B2SN	B2SN	2017	12	P	21.293	1.00
B2T	B2T	2013	12	P	11.28	0.49
B2T	B2T	2014	12	P	11.28	0.77
B2T	B2T	2015	12	P	11.28	0.99
B2T	B2T	2016	12	P	11.28	0.99
B2T	B2T	2017	12	P	11.28	1.00
BUT	FBUT	2013	5	A	284	1.00
BUT	FBUT	2013	6	A	284	1.00
BUT	FBUT	2013	7	A	284	1.00
BUT	FBUT	2013	8	A	284	1.00
BUT	FBUT	2013	9	A	284	1.00
BUT	FBUT	2013	10	A	284	1.00
BUT	FBUT	2014	1	A	284	1.00
BUT	FBUT	2014	4	A	284	1.00
BUT	FBUT	2014	7	A	284	1.00
C2AR	C2AR	2013	12	P	29.66	0.84
C2AR	C2AR	2014	12	P	29.66	0.98
C2AR	C2AR	2015	12	P	29.66	1.00
C2AR	C2AR	2016	12	P	29.66	1.00
C2AR	C2AR	2017	12	P	29.66	1.00
C2AR	C3AR	2013	12	P	29.66	0.84

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
C2AR	C3AR	2014	12	P	29.66	0.98
C2AR	C3AR	2015	12	P	29.66	1.00
C2AR	C3AR	2016	12	P	29.66	1.00
C2AR	C3AR	2017	12	P	29.66	1.00
C2FR	C2FR	2013	12	P	16.39	0.66
C2FR	C2FR	2014	12	P	16.39	0.85
C2FR	C2FR	2015	12	P	16.39	1.00
C2FR	C2FR	2016	12	P	16.39	0.90
C2FR	C2FR	2017	12	P	16.39	0.89
C2RG	C2RG	2013	12	P	14.618	0.61
C2RG	C2RG	2014	12	P	14.618	0.72
C2RG	C2RG	2015	12	P	14.618	0.74
C2RG	C2RG	2016	12	P	14.618	0.75
C2RG	C2RG	2017	12	P	14.618	1.00
C2RI	C2RI	2013	12	P	79.761	1.00
C2RI	C2RI	2014	12	P	79.761	0.68
C2RI	C2RI	2015	12	P	79.761	0.63
C2RI	C2RI	2016	12	P	79.761	0.55
C2RI	C2RI	2017	12	P	79.761	0.55
C2RI	C3RI	2013	12	P	79.761	1.00
C2RI	C3RI	2014	12	P	79.761	0.68
C2RI	C3RI	2015	12	P	79.761	0.63
C2RI	C3RI	2016	12	P	79.761	0.55
C2RI	C3RI	2017	12	P	79.761	0.55
C2SG	C2SG	2013	12	P	31.114	0.32
C2SG	C2SG	2014	12	P	31.114	1.00
C2SG	C2SG	2015	12	P	31.114	0.83
C2SG	C2SG	2016	12	P	31.114	0.64
C2SG	C2SG	2017	12	P	31.114	0.64
C2SG	C3SG	2013	12	P	31.114	0.32
C2SG	C3SG	2014	12	P	31.114	1.00
C2SG	C3SG	2015	12	P	31.114	0.83
C2SG	C3SG	2016	12	P	31.114	0.64
C2SG	C3SG	2017	12	P	31.114	0.64
D2AI	D2AI	2013	12	P	13.142	0.32
D2AI	D2AI	2014	12	P	13.142	0.91
D2AI	D2AI	2015	12	P	13.142	1.00
D2AI	D2AI	2016	12	P	13.142	0.95
D2AI	D2AI	2017	12	P	13.142	0.96
D2B1	D2B1	2013	12	P	9.63	0.36
D2B1	D2B1	2014	12	P	9.63	0.66
D2B1	D2B1	2015	12	P	9.63	0.71
D2B1	D2B1	2016	12	P	9.63	1.00
D2B1	D2B1	2017	12	P	9.63	1.00
D2B1	D3B1	2013	12	P	9.63	0.36

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
D2B1	D3B1	2014	12	P	9.63	0.66
D2B1	D3B1	2015	12	P	9.63	0.71
D2B1	D3B1	2016	12	P	9.63	1.00
D2B1	D3B1	2017	12	P	9.63	1.00
D2BK	D2BK	2013	12	P	27.648	0.45
D2BK	D2BK	2014	12	P	27.648	0.81
D2BK	D2BK	2015	12	P	27.648	1.00
D2BK	D2BK	2016	12	P	27.648	0.84
D2BK	D2BK	2017	12	P	27.648	0.81
D2GE	D2GE	2013	12	P	6.28	0.64
D2GE	D2GE	2014	12	P	6.28	1.00
D2GE	D2GE	2015	12	P	6.28	0.69
D2GE	D2GE	2016	12	P	6.28	0.69
D2GE	D2GE	2017	12	P	6.28	0.69
D2PW	D2PW	2013	12	P	6.95	0.48
D2PW	D2PW	2014	12	P	6.95	0.45
D2PW	D2PW	2015	12	P	6.95	0.58
D2PW	D2PW	2016	12	P	6.95	1.00
D2PW	D2PW	2017	12	P	6.95	0.49
D2TE	D2TE	2013	12	P	11.271	0.20
D2TE	D2TE	2014	12	P	11.271	0.52
D2TE	D2TE	2015	12	P	11.271	0.82
D2TE	D2TE	2016	12	P	11.271	0.99
D2TE	D2TE	2017	12	P	11.271	1.00
E2AS	E2AS	2013	12	P	15.04	1.00
E2AS	E2AS	2014	12	P	15.04	1.00
E2AS	E2AS	2015	12	P	15.04	1.00
E2AS	E2AS	2016	12	P	15.04	1.00
E2AS	E2AS	2017	12	P	15.04	1.00
E2DF	E2DF	2013	12	P	12.28	0.10
E2DF	E2DF	2014	12	P	12.28	0.19
E2DF	E2DF	2015	12	P	12.28	0.22
E2DF	E2DF	2016	12	P	12.28	1.00
E2DF	E2DF	2017	12	P	12.28	0.45
E2NL	E2NL	2013	12	P	20.799	0.51
E2NL	E2NL	2014	12	P	20.799	0.71
E2NL	E2NL	2015	12	P	20.799	1.00
E2NL	E2NL	2016	12	P	20.799	1.00
E2NL	E2NL	2017	12	P	20.799	1.00
E2NT	E2NT	2013	12	P	13.454	0.43
E2NT	E2NT	2014	12	P	13.454	0.57
E2NT	E2NT	2015	12	P	13.454	1.00
E2NT	E2NT	2016	12	P	13.454	1.00
E2NT	E2NT	2017	12	P	13.454	1.00
E2OA	E2OA	2013	12	P	13.844	0.17

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
E2OA	E2OA	2014	12	P	13.844	0.58
E2OA	E2OA	2015	12	P	13.844	1.00
E2OA	E2OA	2016	12	P	13.844	0.90
E2OA	E2OA	2017	12	P	13.844	0.97
E2SL	E2SL	2013	12	P	6.28	1.00
E2SL	E2SL	2014	12	P	6.28	1.00
E2SL	E2SL	2015	12	P	6.28	1.00
E2SL	E2SL	2016	12	P	6.28	1.00
E2SL	E2SL	2017	12	P	6.28	1.00
EBD	FEBD	2013	12	P	14.04	0.25
EBD	FEBD	2014	12	P	14.04	1.00
EBD	FEBD	2015	12	P	14.04	0.71
EBD	FEBD	2016	12	P	14.04	0.38
EBD	FEBD	2017	12	P	14.04	0.39
EED	FEED	2013	12	P	6.28	0.34
EED	FEED	2014	12	P	6.28	0.44
EED	FEED	2015	12	P	6.28	1.00
EED	FEED	2016	12	P	6.28	1.00
EED	FEED	2017	12	P	6.28	1.00
EID	FEID	2013	12	P	6.28	0.10
EID	FEID	2014	12	P	6.28	0.51
EID	FEID	2015	12	P	6.28	0.82
EID	FEID	2016	12	P	6.28	0.98
EID	FEID	2017	12	P	6.28	1.00
EPP	FEPP	2013	6	A	2.6	1.00
EPP	FEPP	2013	11	A	2.6	1.00
EPP	FEPP	2014	4	A	2.6	1.00
ETD	FETD	2013	12	P	18.35	0.33
ETD	FETD	2014	12	P	18.35	1.00
ETD	FETD	2015	12	P	18.35	0.51
ETD	FETD	2016	12	P	18.35	0.37
ETD	FETD	2017	12	P	18.35	0.28
EUD	FEUD	2013	12	P	6.28	0.10
EUD	FEUD	2014	12	P	6.28	0.48
EUD	FEUD	2015	12	P	6.28	1.00
EUD	FEUD	2016	12	P	6.28	0.14
EUD	FEUD	2017	12	P	6.28	0.14
F1TE	F1TE	2013	12	P	28.914	0.67
F1TE	F1TE	2014	12	P	28.914	1.00
F2TE	F2TE	2013	12	P	28.914	1.00
F2TE	F2TE	2014	12	P	28.914	0.64
F2TE	F2TE	2015	12	P	28.914	0.64
F2TE	F2TE	2016	12	P	28.914	0.75
F2TE	F2TE	2017	12	P	28.914	0.76
G2OB	G2OB	2013	12	P	17.985	0.28

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
G2OB	G2OB	2014	12	P	17.985	0.72
G2OB	G2OB	2015	12	P	17.985	0.84
G2OB	G2OB	2016	12	P	17.985	0.99
G2OB	G2OB	2017	12	P	17.985	1.00
G2SK	G2SK	2013	12	P	6.28	0.40
G2SK	G2SK	2014	12	P	6.28	0.98
G2SK	G2SK	2015	12	P	6.28	0.98
G2SK	G2SK	2016	12	P	6.28	1.00
G2SK	G2SK	2017	12	P	6.28	1.00
G2SK	G3SK	2013	12	P	6.28	0.40
G2SK	G3SK	2014	12	P	6.28	0.98
G2SK	G3SK	2015	12	P	6.28	0.98
G2SK	G3SK	2016	12	P	6.28	1.00
G2SK	G3SK	2017	12	P	6.28	1.00
G2ZF	G2ZF	2013	12	P	15.052	0.44
G2ZF	G2ZF	2014	12	P	15.052	0.51
G2ZF	G2ZF	2015	12	P	15.052	1.00
G2ZF	G2ZF	2016	12	P	15.052	0.98
G2ZF	G2ZF	2017	12	P	15.052	0.99
H2SB	H2SB	2013	12	P	22.115	0.16
H2SB	H2SB	2014	12	P	22.115	0.51
H2SB	H2SB	2015	12	P	22.115	0.99
H2SB	H2SB	2016	12	P	22.115	0.99
H2SB	H2SB	2017	12	P	22.115	1.00
HOG	FHOG	2013	5	A	0.126	1.00
HOG	FHOG	2013	6	A	0.126	1.00
HOG	FHOG	2013	7	A	0.126	1.00
HOG	FHOG	2013	8	A	0.126	1.00
HOG	FHOG	2013	9	A	0.126	1.00
HOG	FHOG	2013	10	A	0.126	1.00
HOG	FHOG	2013	11	A	0.126	1.00
HOG	FHOG	2013	12	A	0.126	1.00
HOG	FHOG	2014	1	A	0.126	1.00
HOG	FHOG	2014	2	A	0.126	1.00
HOG	FHOG	2014	3	A	0.126	1.00
HOG	FHOG	2014	6	A	0.126	1.00
HOG	FHOG	2014	9	A	0.126	1.00
I2BE	I2BE	2013	12	P	41.955	0.33
I2BE	I2BE	2014	12	P	41.955	0.54
I2BE	I2BE	2015	12	P	41.955	1.00
I2BE	I2BE	2016	12	P	41.955	1.00
I2BE	I2BE	2017	12	P	41.955	1.00
I2ES	I2ES	2013	12	P	25.239	0.48
I2ES	I2ES	2014	12	P	25.239	0.99
I2ES	I2ES	2015	12	P	25.239	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
I2ES	I2ES	2016	12	P	25.239	1.00
I2ES	I2ES	2017	12	P	25.239	1.00
I2ES	I3ES	2013	12	P	25.239	0.48
I2ES	I3ES	2014	12	P	25.239	0.99
I2ES	I3ES	2015	12	P	25.239	1.00
I2ES	I3ES	2016	12	P	25.239	1.00
I2ES	I3ES	2017	12	P	25.239	1.00
I2NN	I2NN	2013	12	P	79.432	0.86
I2NN	I2NN	2014	12	P	79.432	1.00
I2NN	I2NN	2015	12	P	79.432	0.88
I2NN	I2NN	2016	12	P	79.432	0.92
I2NN	I2NN	2017	12	P	79.432	0.89
I2SP	I2SP	2013	12	P	44.94	0.30
I2SP	I2SP	2014	12	P	44.94	0.72
I2SP	I2SP	2015	12	P	44.94	1.00
I2SP	I2SP	2016	12	P	44.94	1.00
I2SP	I2SP	2017	12	P	44.94	1.00
I2TK	I2TK	2013	12	P	34.245	0.46
I2TK	I2TK	2014	12	P	34.245	0.68
I2TK	I2TK	2015	12	P	34.245	0.81
I2TK	I2TK	2016	12	P	34.245	0.80
I2TK	I2TK	2017	12	P	34.245	1.00
I2X	I2XD	2013	12	P	6.28	0.10
I2X	I2XD	2014	12	P	6.28	0.46
I2X	I2XD	2015	12	P	6.28	1.00
I2X	I2XD	2016	12	P	6.28	1.00
I2X	I2XD	2017	12	P	6.28	1.00
I2X	I3XD	2013	12	P	6.28	0.10
I2X	I3XD	2014	12	P	6.28	0.46
I2X	I3XD	2015	12	P	6.28	1.00
I2X	I3XD	2016	12	P	6.28	1.00
I2X	I3XD	2017	12	P	6.28	1.00
K2P	K2PN	2013	12	P	6.28	1.00
K2P	K2PN	2014	12	P	6.28	1.00
K2P	K2PN	2015	12	P	6.28	1.00
K2P	K2PN	2016	12	P	6.28	1.00
K2P	K2PN	2017	12	P	6.28	1.00
L2OR	L2OR	2013	12	P	22.126	0.16
L2OR	L2OR	2014	12	P	22.126	0.39
L2OR	L2OR	2015	12	P	22.126	1.00
L2OR	L2OR	2016	12	P	22.126	1.00
L2OR	L2OR	2017	12	P	22.126	1.00
M2EO	M2EO	2013	12	P	12	0.24
M2EO	M2EO	2014	12	P	12	0.31
M2EO	M2EO	2015	12	P	12	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
M2EO	M2EO	2016	12	P	12	0.81
M2EO	M2EO	2017	12	P	12	0.66
M2OH	M2OH	2013	12	P	13.801	0.51
M2OH	M2OH	2014	12	P	13.801	0.69
M2OH	M2OH	2015	12	P	13.801	0.91
M2OH	M2OH	2016	12	P	13.801	1.00
M2OH	M2OH	2017	12	P	13.801	0.98
M2UV	M2UV	2013	12	P	9.817	0.22
M2UV	M2UV	2014	12	P	9.817	1.00
M2UV	M2UV	2015	12	P	9.817	0.70
M2UV	M2UV	2016	12	P	9.817	0.78
M2UV	M2UV	2017	12	P	9.817	0.79
N2ES	N2ES	2013	12	P	11.178	0.41
N2ES	N2ES	2014	12	P	11.178	0.86
N2ES	N2ES	2015	12	P	11.178	1.00
N2ES	N2ES	2016	12	P	11.178	0.97
N2ES	N2ES	2017	12	P	11.178	0.94
N2OA	N2OA	2013	12	P	60.983	0.34
N2OA	N2OA	2014	12	P	60.983	1.00
N2OA	N2OA	2015	12	P	60.983	0.44
N2OA	N2OA	2016	12	P	60.983	0.38
N2OA	N2OA	2017	12	P	60.983	0.38
N2OV	N2OV	2013	12	P	7.669	0.42
N2OV	N2OV	2014	12	P	7.669	0.84
N2OV	N2OV	2015	12	P	7.669	1.00
N2OV	N2OV	2016	12	P	7.669	0.94
N2OV	N2OV	2017	12	P	7.669	0.91
P2ER	P2ER	2013	12	P	7.8	0.48
P2ER	P2ER	2014	12	P	7.8	0.64
P2ER	P2ER	2015	12	P	7.8	0.63
P2ER	P2ER	2016	12	P	7.8	1.00
P2ER	P2ER	2017	12	P	7.8	0.80
P2HI	P2HI	2013	12	P	16.789	0.28
P2HI	P2HI	2014	12	P	16.789	0.54
P2HI	P2HI	2015	12	P	16.789	0.94
P2HI	P2HI	2016	12	P	16.789	1.00
P2HI	P2HI	2017	12	P	16.789	0.90
P2PX	P2PX	2013	12	P	6.28	1.00
P2PX	P2PX	2014	12	P	6.28	0.86
P2PX	P2PX	2015	12	P	6.28	0.73
P2PX	P2PX	2016	12	P	6.28	0.86
P2PX	P2PX	2017	12	P	6.28	1.00
PIG	FPIG	2013	5	A	4.6	1.00
PIG	FPIG	2013	6	A	4.6	1.00
PIG	FPIG	2013	7	A	4.6	1.00

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PIG	FPIG	2013	8	A	4.6	1.00
PIG	FPIG	2013	9	A	4.6	1.00
PIG	FPIG	2013	10	A	4.6	1.00
PIG	FPIG	2013	11	A	4.6	1.00
PIG	FPIG	2013	12	A	4.6	1.00
PIG	FPIG	2014	1	A	4.6	1.00
PIG	FPIG	2014	2	A	4.6	1.00
PIG	FPIG	2014	3	A	4.6	1.00
PIG	FPIG	2014	6	A	4.6	1.00
PIG	FPIG	2014	9	A	4.6	1.00
R2DA	R2DA	2013	12	P	19.652	0.85
R2DA	R2DA	2014	12	P	19.652	1.00
R2DA	R2DA	2015	12	P	19.652	0.96
R2DA	R2DA	2016	12	P	19.652	0.97
R2DA	R2DA	2017	12	P	19.652	0.98
R2EP	R2EP	2013	12	P	31.862	1.00
R2EP	R2EP	2014	12	P	31.862	0.35
R2EP	R2EP	2015	12	P	31.862	0.44
R2EP	R2EP	2016	12	P	31.862	0.46
R2EP	R2EP	2017	12	P	31.862	0.46
R2NL	R2NL	2013	12	P	35.22	0.26
R2NL	R2NL	2014	12	P	35.22	0.21
R2NL	R2NL	2015	12	P	35.22	0.29
R2NL	R2NL	2016	12	P	35.22	1.00
R2NL	R2NL	2017	12	P	35.22	1.00
R2OG	R2OG	2013	12	P	7.199	0.45
R2OG	R2OG	2014	12	P	7.199	0.91
R2OG	R2OG	2015	12	P	7.199	1.00
R2OG	R2OG	2016	12	P	7.199	0.97
R2OG	R2OG	2017	12	P	7.199	0.95
R2TZ	R2TZ	2013	12	P	19.57	0.46
R2TZ	R2TZ	2014	12	P	19.57	1.00
R2TZ	R2TZ	2015	12	P	19.57	0.80
R2TZ	R2TZ	2016	12	P	19.57	0.80
R2TZ	R2TZ	2017	12	P	19.57	0.80
R2UK	S2RE	2013	12	P	11.542	0.51
R2UK	S2RE	2014	12	P	11.542	0.63
R2UK	S2RE	2015	12	P	11.542	1.00
R2UK	S2RE	2016	12	P	11.542	0.94
R2UK	S2RE	2017	12	P	11.542	0.95
R2WE	R2WE	2013	12	P	12.439	0.19
R2WE	R2WE	2014	12	P	12.439	0.66
R2WE	R2WE	2015	12	P	12.439	1.00
R2WE	R2WE	2016	12	P	12.439	1.00
R2WE	R2WE	2017	12	P	12.439	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
R2WE	R3WE	2013	12	P	12.439	0.19
R2WE	R3WE	2014	12	P	12.439	0.66
R2WE	R3WE	2015	12	P	12.439	1.00
R2WE	R3WE	2016	12	P	12.439	1.00
R2WE	R3WE	2017	12	P	12.439	1.00
S2AP	S2AP	2013	12	P	15.172	0.34
S2AP	S2AP	2014	12	P	15.172	0.59
S2AP	S2AP	2015	12	P	15.172	0.81
S2AP	S2AP	2016	12	P	15.172	1.00
S2AP	S2AP	2017	12	P	15.172	1.00
S2AP	S3AP	2013	12	P	15.172	0.34
S2AP	S3AP	2014	12	P	15.172	0.59
S2AP	S3AP	2015	12	P	15.172	0.81
S2AP	S3AP	2016	12	P	15.172	1.00
S2AP	S3AP	2017	12	P	15.172	1.00
S2CM	S2CM	2013	12	P	10.988	0.29
S2CM	S2CM	2014	12	P	10.988	0.63
S2CM	S2CM	2015	12	P	10.988	0.74
S2CM	S2CM	2016	12	P	10.988	1.00
S2CM	S2CM	2017	12	P	10.988	1.00
S2GE	S2GE	2013	12	P	44.65	1.00
S2GE	S2GE	2014	12	P	44.65	0.61
S2GE	S2GE	2015	12	P	44.65	0.70
S2GE	S2GE	2016	12	P	44.65	0.76
S2GE	S2GE	2017	12	P	44.65	0.64
S2IE	S2IE	2013	12	P	12.187	0.26
S2IE	S2IE	2014	12	P	12.187	0.67
S2IE	S2IE	2015	12	P	12.187	0.90
S2IE	S2IE	2016	12	P	12.187	1.00
S2IE	S2IE	2017	12	P	12.187	1.00
S2ND	S2ND	2013	12	P	11.884	0.61
S2ND	S2ND	2014	12	P	11.884	0.72
S2ND	S2ND	2015	12	P	11.884	1.00
S2ND	S2ND	2016	12	P	11.884	1.00
S2ND	S2ND	2017	12	P	11.884	1.00
S2ND	S3ND	2013	12	P	11.884	0.61
S2ND	S3ND	2014	12	P	11.884	0.72
S2ND	S3ND	2015	12	P	11.884	1.00
S2ND	S3ND	2016	12	P	11.884	1.00
S2ND	S3ND	2017	12	P	11.884	1.00
S2NW	S2NW	2013	12	P	6.28	0.27
S2NW	S2NW	2014	12	P	6.28	0.84
S2NW	S2NW	2015	12	P	6.28	0.96
S2NW	S2NW	2016	12	P	6.28	0.97
S2NW	S2NW	2017	12	P	6.28	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
S2QU	S2QU	2013	12	P	8.559	0.47
S2QU	S2QU	2014	12	P	8.559	0.87
S2QU	S2QU	2015	12	P	8.559	0.61
S2QU	S2QU	2016	12	P	8.559	0.99
S2QU	S2QU	2017	12	P	8.559	1.00
S2SD	S2SD	2013	12	P	23.996	0.37
S2SD	S2SD	2014	12	P	23.996	0.91
S2SD	S2SD	2015	12	P	23.996	1.00
S2SD	S2SD	2016	12	P	23.996	0.89
S2SD	S2SD	2017	12	P	23.996	0.90
S2YN	S2YN	2013	12	P	6.98	0.63
S2YN	S2YN	2014	12	P	6.98	0.66
S2YN	S2YN	2015	12	P	6.98	0.52
S2YN	S2YN	2016	12	P	6.98	1.00
S2YN	S2YN	2017	12	P	6.98	1.00
SBD	FSBD	2013	12	P	6.28	0.28
SBD	FSBD	2014	12	P	6.28	1.00
SBD	FSBD	2015	12	P	6.28	0.80
SBD	FSBD	2016	12	P	6.28	1.00
SBD	FSBD	2017	12	P	6.28	1.00
SED	FSED	2013	12	P	6.28	0.31
SED	FSED	2014	12	P	6.28	0.65
SED	FSED	2015	12	P	6.28	1.00
SED	FSED	2016	12	P	6.28	1.00
SED	FSED	2017	12	P	6.28	1.00
SMP	FSMP	2013	5	A	221	1.00
SMP	FSMP	2013	6	A	221	1.00
SMP	FSMP	2013	7	A	221	1.00
SMP	FSMP	2013	8	A	221	1.00
SMP	FSMP	2013	9	A	221	1.00
SMP	FSMP	2013	10	A	221	1.00
SMP	FSMP	2014	1	A	221	1.00
SMP	FSMP	2014	4	A	221	1.00
SMP	FSMP	2014	7	A	221	1.00
STD	FSTD	2013	12	P	8.98	0.40
STD	FSTD	2014	12	P	8.98	1.00
STD	FSTD	2015	12	P	8.98	0.53
STD	FSTD	2016	12	P	8.98	0.27
STD	FSTD	2017	12	P	8.98	0.15
SUD	FSUD	2013	12	P	6.28	0.12
SUD	FSUD	2014	12	P	6.28	0.66
SUD	FSUD	2015	12	P	6.28	1.00
SUD	FSUD	2016	12	P	6.28	1.00
SUD	FSUD	2017	12	P	6.28	1.00
SVD	FSID	2013	12	P	11.05	0.10

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
SVD	FSID	2014	12	P	11.05	0.12
SVD	FSID	2015	12	P	11.05	0.17
SVD	FSID	2016	12	P	11.05	0.92
SVD	FSID	2017	12	P	11.05	1.00
T1NE	T1NE	2013	12	P	57.114	0.27
T1NE	T1NE	2014	12	P	57.114	1.00
T2KA	T2KA	2013	12	P	22.48	0.55
T2KA	T2KA	2014	12	P	22.48	0.59
T2KA	T2KA	2015	12	P	22.48	0.56
T2KA	T2KA	2016	12	P	22.48	1.00
T2KA	T2KA	2017	12	P	22.48	0.93
T2NE	T2NE	2013	12	P	57.114	0.36
T2NE	T2NE	2014	12	P	57.114	1.00
T2NE	T2NE	2015	12	P	57.114	0.29
T2NE	T2NE	2016	12	P	57.114	0.30
T2NE	T2NE	2017	12	P	57.114	0.31
T2OT	T2OT	2013	12	P	9.944	0.55
T2OT	T2OT	2014	12	P	9.944	0.80
T2OT	T2OT	2015	12	P	9.944	0.71
T2OT	T2OT	2016	12	P	9.944	1.00
T2OT	T2OT	2017	12	P	9.944	0.95
T2QI	T2QI	2013	12	P	13.237	1.00
T2QI	T2QI	2014	12	P	13.237	0.92
T2QI	T2QI	2015	12	P	13.237	0.73
T2QI	T2QI	2016	12	P	13.237	0.59
T2QI	T2QI	2017	12	P	13.237	0.59
T2SC	T2SC	2013	12	P	6.28	0.91
T2SC	T2SC	2014	12	P	6.28	1.00
T2SC	T2SC	2015	12	P	6.28	0.72
T2SC	T2SC	2016	12	P	6.28	0.72
T2SC	T2SC	2017	12	P	6.28	0.72
U2BL	U2BL	2013	12	P	12.363	0.44
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	97.631	0.42
U2BS	U2BS	2014	12	P	97.631	1.00
U2BS	U2BS	2015	12	P	97.631	0.59
U2BS	U2BS	2016	12	P	97.631	0.55
U2BS	U2BS	2017	12	P	97.631	0.50
U2NI	U2NI	2013	12	P	16.362	0.23
U2NI	U2NI	2014	12	P	16.362	0.41
U2NI	U2NI	2015	12	P	16.362	1.00
U2NI	U2NI	2016	12	P	16.362	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
U2NI	U2NI	2017	12	P	16.362	1.00
V2O	V2O	2013	12	P	6.28	1.00
V2O	V2O	2014	12	P	6.28	1.00
V2O	V2O	2015	12	P	6.28	1.00
V2O	V2O	2016	12	P	6.28	1.00
V2O	V2O	2017	12	P	6.28	1.00
V2O	V3O	2013	12	P	6.28	1.00
V2O	V3O	2014	12	P	6.28	1.00
V2O	V3O	2015	12	P	6.28	1.00
V2O	V3O	2016	12	P	6.28	1.00
V2O	V3O	2017	12	P	6.28	1.00
V2VU	V2VU	2013	12	P	10.408	0.88
V2VU	V2VU	2014	12	P	10.408	0.94
V2VU	V2VU	2015	12	P	10.408	1.00
V2VU	V2VU	2016	12	P	10.408	0.93
V2VU	V2VU	2017	12	P	10.408	0.93
V2VU	V3VU	2013	12	P	10.408	0.88
V2VU	V3VU	2014	12	P	10.408	0.94
V2VU	V3VU	2015	12	P	10.408	1.00
V2VU	V3VU	2016	12	P	10.408	0.93
V2VU	V3VU	2017	12	P	10.408	0.93
V2W	V2W3	2013	12	P	6.824	0.30
V2W	V2W3	2014	12	P	6.824	1.00
V2W	V2W3	2015	12	P	6.824	0.77
V2W	V2W3	2016	12	P	6.824	0.69
V2W	V2W3	2017	12	P	6.824	0.67
WHY	FWHY	2013	5	A	70	1.00
WHY	FWHY	2013	6	A	70	1.00
WHY	FWHY	2013	7	A	70	1.00
WHY	FWHY	2013	8	A	70	1.00
WHY	FWHY	2013	9	A	70	1.00
WHY	FWHY	2013	10	A	70	1.00
WHY	FWHY	2014	1	A	70	1.00
WHY	FWHY	2014	4	A	70	1.00
WHY	FWHY	2014	7	A	70	1.00
WHY	FWHY	2014	10	A	70	1.00
X2CA	X2CA	2013	12	P	86.868	0.10
X2CA	X2CA	2014	12	P	86.868	0.36
X2CA	X2CA	2015	12	P	86.868	1.00
X2CA	X2CA	2016	12	P	86.868	1.00
X2CA	X2CA	2017	12	P	86.868	1.00
Z2UR	Z2UR	2013	12	P	9.89	0.20
Z2UR	Z2UR	2014	12	P	9.89	0.48
Z2UR	Z2UR	2015	12	P	9.89	0.63
Z2UR	Z2UR	2016	12	P	9.89	1.00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
Z2UR	Z2UR	2017	12	P	9.89	0.81