clear to trade

eurex clearing
rundschreiben 050/13

Datum: 2. Mai 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 Tages-Endverarbeitung vom 7. Mai 2013

Verweis auf Eurex Clearing-Rundschreiben: 033/13

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Zielgruppe:

- Middle + Backoffice
- Revision/Security Coordination

Anhänge:

Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 7. Mai 2013

Anbei erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom **7. Mai 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 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

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
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