



eurex clearing *circular 012/14*

Date: 28 January 2014
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 31 January 2014

Related Eurex Clearing Circular: 137/13

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Content may be most important for:

- Ü Middle + Backoffice
- Ü Auditing/Security Coordination

Attachment:

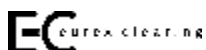
Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 31 January 2014

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **31 January 2014**.

The new Maturity Factors will already be comprised in the Intraday File "PARAYMMDD00.dat".

The new Margin Parameters will already be comprised in the Intraday File "PARMINTRYMMDD00.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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 Amtsgericht
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Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of End-of-day batch run on 31 January 2014

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
A2AL	A2AL	2014	P	0,66	13,711
A2AL	A2AL	2015	P	0,56	13,711
A2AL	A2AL	2016	P	0,97	13,711
A2AL	A2AL	2017	P	1	13,711
A2AL	A2AL	2018	P	0,65	13,711
A2BB	A2BB	2014	P	0,32	14,03
A2BB	A2BB	2015	P	0,8	14,03
A2BB	A2BB	2016	P	0,99	14,03
A2BB	A2BB	2017	P	0,97	14,03
A2BB	A2BB	2018	P	1	14,03
A2EN	A2EN	2014	P	1	54,658
A2EN	A2EN	2015	P	0,74	54,658
A2EN	A2EN	2016	P	0,76	54,658
A2EN	A2EN	2017	P	0,85	54,658
A2EN	A2EN	2018	P	0,64	54,658
A2IR	A3IR	2014	P	1	6,391
A2IR	A3IR	2015	P	0,61	6,391
A2IR	A3IR	2016	P	0,9	6,391
A2IR	A3IR	2017	P	0,75	6,391
A2IR	A3IR	2018	P	1	6,391
A2LV	A2LV	2014	P	0,25	11,61
A2LV	A2LV	2015	P	0,59	11,61
A2LV	A2LV	2016	P	0,86	11,61
A2LV	A2LV	2017	P	0,89	11,61
A2LV	A2LV	2018	P	1	11,61
A2OM	A2OM	2014	P	0,88	13,92
A2OM	A2OM	2015	P	0,81	13,92
A2OM	A2OM	2016	P	1	13,92
A2OM	A2OM	2017	P	0,94	13,92
A2OM	A2OM	2018	P	0,95	13,92
A2SG	A2SG	2014	P	0,7	19,782
A2SG	A2SG	2015	P	1	19,782
A2SG	A2SG	2016	P	0,87	19,782
A2SG	A2SG	2017	P	0,92	19,782
A2SG	A2SG	2018	P	0,78	19,782
A2SM	A2SM	2014	P	0,88	8,722
A2SM	A2SM	2015	P	1	8,722
A2SM	A2SM	2016	P	0,51	8,722
A2SM	A2SM	2017	P	0,52	8,722
A2SM	A2SM	2018	P	0,58	8,722
A2XA	A2XA	2014	P	0,33	18,742
A2XA	A2XA	2015	P	0,56	18,742
A2XA	A2XA	2016	P	0,8	18,742

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
A2XA	A2XA	2017	P	0,91	18,742
A2XA	A2XA	2018	P	1	18,742
A2ZN	A2ZN	2014	P	0,26	17,582
A2ZN	A2ZN	2015	P	0,48	17,582
A2ZN	A2ZN	2016	P	0,97	17,582
A2ZN	A2ZN	2017	P	1	17,582
A2ZN	A2ZN	2018	P	0,8	17,582
B2AR	B2AR	2014	P	0,77	35,28
B2AR	B2AR	2015	P	0,86	35,28
B2AR	B2AR	2016	P	1	35,28
B2AR	B2AR	2017	P	1	35,28
B2AR	B2AR	2018	P	1	35,28
B2AR	B3AR	2014	P	0,77	35,28
B2AR	B3AR	2015	P	0,86	35,28
B2AR	B3AR	2016	P	1	35,28
B2AR	B3AR	2017	P	1	35,28
B2AR	B3AR	2018	P	1	35,28
B2AS	B2AS	2014	P	0,35	10,214
B2AS	B2AS	2015	P	0,66	10,214
B2AS	B2AS	2016	P	1	10,214
B2AS	B2AS	2017	P	0,95	10,214
B2AS	B2AS	2018	P	0,86	10,214
B2AY	B2AY	2014	P	0,25	9,272
B2AY	B2AY	2015	P	0,53	9,272
B2AY	B2AY	2016	P	0,88	9,272
B2AY	B2AY	2017	P	0,89	9,272
B2AY	B2AY	2018	P	1	9,272
B2BV	B2BV	2014	P	1	10,125
B2BV	B2BV	2015	P	1	10,125
B2BV	B2BV	2016	P	1	10,125
B2BV	B2BV	2017	P	1	10,125
B2BV	B2BV	2018	P	1	10,125
B2BV	B3BV	2014	P	1	10,125
B2BV	B3BV	2015	P	1	10,125
B2BV	B3BV	2016	P	1	10,125
B2BV	B3BV	2017	P	1	10,125
B2BV	B3BV	2018	P	1	10,125
B2LT	B2LT	2014	P	0,18	8,465
B2LT	B2LT	2015	P	0,94	8,465
B2LT	B2LT	2016	P	0,99	8,465
B2LT	B2LT	2017	P	0,99	8,465
B2LT	B2LT	2018	P	1	8,465
B2MW	B2MW	2014	P	1	20,552
B2MW	B2MW	2015	P	0,5	20,552
B2MW	B2MW	2016	P	0,95	20,552
B2MW	B2MW	2017	P	0,73	20,552

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
B2MW	B2MW	2018	P	0,66	20,552
B2NP	B2NP	2014	P	0,46	27,471
B2NP	B2NP	2015	P	0,63	27,471
B2NP	B2NP	2016	P	0,93	27,471
B2NP	B2NP	2017	P	1	27,471
B2NP	B2NP	2018	P	0,85	27,471
B2P	B2P	2014	P	0,3	8,96
B2P	B2P	2015	P	0,9	8,96
B2P	B2P	2016	P	0,93	8,96
B2P	B2P	2017	P	0,99	8,96
B2P	B2P	2018	P	1	8,96
B2SN	B2SN	2014	P	0,17	19,272
B2SN	B2SN	2015	P	0,29	19,272
B2SN	B2SN	2016	P	0,9	19,272
B2SN	B2SN	2017	P	0,96	19,272
B2SN	B2SN	2018	P	1	19,272
B2T	B2T	2014	P	0,2	23,4
B2T	B2T	2015	P	0,73	23,4
B2T	B2T	2016	P	0,93	23,4
B2T	B2T	2017	P	0,96	23,4
B2T	B2T	2018	P	1	23,4
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2014	A	1	304
BUT	FBUT	2015	A	1	304
BUT	FBUT	2015	A	1	304
C2AR	C2AR	2014	P	0,64	13,769
C2AR	C2AR	2015	P	1	13,769
C2AR	C2AR	2016	P	1	13,769
C2AR	C2AR	2017	P	1	13,769
C2AR	C2AR	2018	P	1	13,769
C2AR	C3AR	2014	P	0,64	13,769
C2AR	C3AR	2015	P	1	13,769
C2AR	C3AR	2016	P	1	13,769
C2AR	C3AR	2017	P	1	13,769
C2AR	C3AR	2018	P	1	13,769
C2FR	C2FR	2014	P	0,82	16,497
C2FR	C2FR	2015	P	0,91	16,497
C2FR	C2FR	2016	P	1	16,497
C2FR	C2FR	2017	P	0,93	16,497
C2FR	C2FR	2018	P	0,95	16,497

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
C2RG	C2RG	2014	P	0,61	13,269
C2RG	C2RG	2015	P	0,72	13,269
C2RG	C2RG	2016	P	0,73	13,269
C2RG	C2RG	2017	P	0,75	13,269
C2RG	C2RG	2018	P	1	13,269
C2RI	C2RI	2014	P	0,57	48,723
C2RI	C2RI	2015	P	1	48,723
C2RI	C2RI	2016	P	0,93	48,723
C2RI	C2RI	2017	P	0,93	48,723
C2RI	C2RI	2018	P	0,93	48,723
C2RI	C3RI	2014	P	0,57	48,723
C2RI	C3RI	2015	P	1	48,723
C2RI	C3RI	2016	P	0,93	48,723
C2RI	C3RI	2017	P	0,93	48,723
C2RI	C3RI	2018	P	0,93	48,723
C2SG	C2SG	2014	P	0,41	21,015
C2SG	C2SG	2015	P	1	21,015
C2SG	C2SG	2016	P	0,96	21,015
C2SG	C2SG	2017	P	0,96	21,015
C2SG	C2SG	2018	P	0,96	21,015
C2SG	C3SG	2014	P	0,41	21,015
C2SG	C3SG	2015	P	1	21,015
C2SG	C3SG	2016	P	0,96	21,015
C2SG	C3SG	2017	P	0,96	21,015
C2SG	C3SG	2018	P	0,96	21,015
D2AI	D2AI	2014	P	0,31	12,16
D2AI	D2AI	2015	P	0,89	12,16
D2AI	D2AI	2016	P	1	12,16
D2AI	D2AI	2017	P	0,95	12,16
D2AI	D2AI	2018	P	0,96	12,16
D2B1	D2B1	2014	P	1	6,12
D2B1	D2B1	2015	P	1	6,12
D2B1	D2B1	2016	P	0,94	6,12
D2B1	D2B1	2017	P	0,95	6,12
D2B1	D2B1	2018	P	0,96	6,12
D2B1	D3B1	2014	P	1	6,12
D2B1	D3B1	2015	P	1	6,12
D2B1	D3B1	2016	P	0,94	6,12
D2B1	D3B1	2017	P	0,95	6,12
D2B1	D3B1	2018	P	0,96	6,12
D2BK	D2BK	2014	P	0,43	25,855
D2BK	D2BK	2015	P	0,79	25,855
D2BK	D2BK	2016	P	1	25,855
D2BK	D2BK	2017	P	0,85	25,855
D2BK	D2BK	2018	P	0,82	25,855
D2GE	D2GE	2014	P	0,38	21,34

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
D2GE	D2GE	2015	P	0,71	21,34
D2GE	D2GE	2016	P	1	21,34
D2GE	D2GE	2017	P	0,5	21,34
D2GE	D2GE	2018	P	0,56	21,34
D2TE	D2TE	2014	P	0,2	9,965
D2TE	D2TE	2015	P	0,55	9,965
D2TE	D2TE	2016	P	0,87	9,965
D2TE	D2TE	2017	P	1	9,965
D2TE	D2TE	2018	P	0,89	9,965
E2AS	E2AS	2014	P	1	16,032
E2AS	E2AS	2015	P	0,82	16,032
E2AS	E2AS	2016	P	0,98	16,032
E2AS	E2AS	2017	P	0,98	16,032
E2AS	E2AS	2018	P	1	16,032
E2NL	E2NL	2014	P	0,47	26,883
E2NL	E2NL	2015	P	0,5	26,883
E2NL	E2NL	2016	P	0,58	26,883
E2NL	E2NL	2017	P	0,89	26,883
E2NL	E2NL	2018	P	1	26,883
E2NT	E2NT	2014	P	0,55	9,669
E2NT	E2NT	2015	P	0,72	9,669
E2NT	E2NT	2016	P	0,84	9,669
E2NT	E2NT	2017	P	1	9,669
E2NT	E2NT	2018	P	0,95	9,669
E2OA	E2OA	2014	P	0,17	12,847
E2OA	E2OA	2015	P	0,59	12,847
E2OA	E2OA	2016	P	1	12,847
E2OA	E2OA	2017	P	0,89	12,847
E2OA	E2OA	2018	P	0,95	12,847
E2SL	E2SL	2014	P	1	6,12
E2SL	E2SL	2015	P	1	6,12
E2SL	E2SL	2016	P	1	6,12
E2SL	E2SL	2017	P	1	6,12
E2SL	E2SL	2018	P	1	6,12
EBD	FEBD	2014	P	0,25	20,41
EBD	FEBD	2015	P	1	20,41
EBD	FEBD	2016	P	0,35	20,41
EBD	FEBD	2017	P	0,19	20,41
EBD	FEBD	2018	P	0,19	20,41
EED	FEED	2014	P	0,52	6,12
EED	FEED	2015	P	1	6,12
EED	FEED	2016	P	0,3	6,12
EED	FEED	2017	P	1	6,12
EED	FEED	2018	P	1	6,12
EID	FEID	2014	P	0,67	6,12
EID	FEID	2015	P	0,51	6,12

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
EID	FEID	2016	P	0,82	6,12
EID	FEID	2017	P	0,98	6,12
EID	FEID	2018	P	1	6,12
EPP	FEPP	2014	A	1	2,3
EPP	FEPP	2014	A	1	2,3
EPP	FEPP	2014	A	1	2,3
EPP	FEPP	2015	A	1	2,3
ETD	FETD	2014	P	0,79	13,16
ETD	FETD	2015	P	1	13,16
ETD	FETD	2016	P	0,51	13,16
ETD	FETD	2017	P	0,37	13,16
ETD	FETD	2018	P	0,28	13,16
EUD	FEUD	2014	P	1	13,62
EUD	FEUD	2015	P	0,1	13,62
EUD	FEUD	2016	P	0,21	13,62
EUD	FEUD	2017	P	0,1	13,62
EUD	FEUD	2018	P	0,1	13,62
F1TE	F1TE	2014	P	1	20,63
F2TE	F2TE	2014	P	0,8	16,304
F2TE	F2TE	2015	P	0,71	16,304
F2TE	F2TE	2016	P	0,77	16,304
F2TE	F2TE	2017	P	0,82	16,304
F2TE	F2TE	2018	P	1	16,304
G2OB	G2OB	2014	P	0,26	17,263
G2OB	G2OB	2015	P	0,54	17,263
G2OB	G2OB	2016	P	0,87	17,263
G2OB	G2OB	2017	P	0,99	17,263
G2OB	G2OB	2018	P	1	17,263
G2SK	G2SK	2014	P	0,87	6,12
G2SK	G2SK	2015	P	1	6,12
G2SK	G2SK	2016	P	1	6,12
G2SK	G2SK	2017	P	1	6,12
G2SK	G2SK	2018	P	1	6,12
G2SK	G3SK	2014	P	0,87	6,12
G2SK	G3SK	2015	P	1	6,12
G2SK	G3SK	2016	P	1	6,12
G2SK	G3SK	2017	P	1	6,12
G2SK	G3SK	2018	P	1	6,12
G2ZF	G2ZF	2014	P	0,42	11,894
G2ZF	G2ZF	2015	P	0,69	11,894
G2ZF	G2ZF	2016	P	0,99	11,894
G2ZF	G2ZF	2017	P	0,97	11,894
G2ZF	G2ZF	2018	P	1	11,894
H2SB	H2SB	2014	P	0,59	27,13
H2SB	H2SB	2015	P	0,48	27,13
H2SB	H2SB	2016	P	0,97	27,13

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
H2SB	H2SB	2017	P	1	27,13
H2SB	H2SB	2018	P	1	27,13
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2014	A	1	0,124
HOG	FHOG	2015	A	1	0,124
HOG	FHOG	2015	A	1	0,124
I2BE	I2BE	2014	P	0,62	20,41
I2BE	I2BE	2015	P	1	20,41
I2BE	I2BE	2016	P	0,97	20,41
I2BE	I2BE	2017	P	0,97	20,41
I2BE	I2BE	2018	P	0,96	20,41
I2ES	I2ES	2014	P	0,49	22,539
I2ES	I2ES	2015	P	1	22,539
I2ES	I2ES	2016	P	1	22,539
I2ES	I2ES	2017	P	1	22,539
I2ES	I2ES	2018	P	1	22,539
I2ES	I3ES	2014	P	0,49	22,539
I2ES	I3ES	2015	P	1	22,539
I2ES	I3ES	2016	P	1	22,539
I2ES	I3ES	2017	P	1	22,539
I2ES	I3ES	2018	P	1	22,539
I2NN	I2NN	2014	P	0,95	66,616
I2NN	I2NN	2015	P	1	66,616
I2NN	I2NN	2016	P	0,96	66,616
I2NN	I2NN	2017	P	1	66,616
I2NN	I2NN	2018	P	0,97	66,616
I2SP	I2SP	2014	P	0,39	31,26
I2SP	I2SP	2015	P	0,82	31,26
I2SP	I2SP	2016	P	0,87	31,26
I2SP	I2SP	2017	P	0,89	31,26
I2SP	I2SP	2018	P	1	31,26
I2TK	I2TK	2014	P	0,46	31,026
I2TK	I2TK	2015	P	0,67	31,026
I2TK	I2TK	2016	P	0,8	31,026
I2TK	I2TK	2017	P	0,8	31,026
I2TK	I2TK	2018	P	1	31,026

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
I2X	I2XD	2014	P	1	6,12
I2X	I2XD	2015	P	1	6,12
I2X	I2XD	2016	P	0,99	6,12
I2X	I2XD	2017	P	0,99	6,12
I2X	I2XD	2018	P	0,99	6,12
I2X	I3XD	2014	P	1	6,12
I2X	I3XD	2015	P	1	6,12
I2X	I3XD	2016	P	0,99	6,12
I2X	I3XD	2017	P	0,99	6,12
I2X	I3XD	2018	P	0,99	6,12
I2X	I4XD	2014	P	1	6,12
I2X	I4XD	2015	P	1	6,12
I2X	I4XD	2016	P	0,99	6,12
I2X	I4XD	2017	P	0,99	6,12
I2X	I4XD	2018	P	0,99	6,12
K2P	K2PN	2014	P	0,32	236,013
K2P	K2PN	2015	P	1	236,013
K2P	K2PN	2016	P	0,26	236,013
K2P	K2PN	2017	P	0,27	236,013
K2P	K2PN	2018	P	0,27	236,013
K2P	K3PN	2014	P	0,32	236,013
K2P	K3PN	2015	P	1	236,013
K2P	K3PN	2016	P	0,26	236,013
K2P	K3PN	2017	P	0,27	236,013
K2P	K3PN	2018	P	0,27	236,013
L2OR	L2OR	2014	P	0,23	14,281
L2OR	L2OR	2015	P	0,54	14,281
L2OR	L2OR	2016	P	0,72	14,281
L2OR	L2OR	2017	P	0,77	14,281
L2OR	L2OR	2018	P	1	14,281
M2OH	M2OH	2014	P	0,5	12,541
M2OH	M2OH	2015	P	0,68	12,541
M2OH	M2OH	2016	P	0,9	12,541
M2OH	M2OH	2017	P	1	12,541
M2OH	M2OH	2018	P	0,98	12,541
M2UV	M2UV	2014	P	0,29	7,116
M2UV	M2UV	2015	P	0,65	7,116
M2UV	M2UV	2016	P	0,91	7,116
M2UV	M2UV	2017	P	0,99	7,116
M2UV	M2UV	2018	P	1	7,116
N2ES	N2ES	2014	P	0,41	9,803
N2ES	N2ES	2015	P	0,86	9,803
N2ES	N2ES	2016	P	1	9,803
N2ES	N2ES	2017	P	0,97	9,803
N2ES	N2ES	2018	P	0,94	9,803
N2OA	N2OA	2014	P	0,63	68,768

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
N2OA	N2OA	2015	P	1	68,768
N2OA	N2OA	2016	P	0,33	68,768
N2OA	N2OA	2017	P	0,33	68,768
N2OA	N2OA	2018	P	0,34	68,768
N2OV	N2OV	2014	P	0,41	6,798
N2OV	N2OV	2015	P	0,84	6,798
N2OV	N2OV	2016	P	1	6,798
N2OV	N2OV	2017	P	0,94	6,798
N2OV	N2OV	2018	P	0,92	6,798
P2ER	P2ER	2014	P	0,42	6,12
P2ER	P2ER	2015	P	1	6,12
P2ER	P2ER	2016	P	0,82	6,12
P2ER	P2ER	2017	P	0,84	6,12
P2ER	P2ER	2018	P	0,43	6,12
P2HI	P2HI	2014	P	0,28	15,326
P2HI	P2HI	2015	P	0,54	15,326
P2HI	P2HI	2016	P	0,94	15,326
P2HI	P2HI	2017	P	1	15,326
P2HI	P2HI	2018	P	0,91	15,326
P2PX	P2PX	2014	P	0,83	15,726
P2PX	P2PX	2015	P	1	15,726
P2PX	P2PX	2016	P	0,92	15,726
P2PX	P2PX	2017	P	0,92	15,726
P2PX	P2PX	2018	P	0,94	15,726
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2014	A	1	4
PIG	FPIG	2015	A	1	4
PIG	FPIG	2015	A	1	4
R2DA	R2DA	2014	P	0,66	21,939
R2DA	R2DA	2015	P	0,78	21,939
R2DA	R2DA	2016	P	0,78	21,939
R2DA	R2DA	2017	P	1	21,939
R2DA	R2DA	2018	P	0,87	21,939
R2EP	R2EP	2014	P	1	28,727
R2EP	R2EP	2015	P	0,35	28,727
R2EP	R2EP	2016	P	0,44	28,727

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
R2EP	R2EP	2017	P	0,46	28,727
R2EP	R2EP	2018	P	0,47	28,727
R2NL	R2NL	2014	P	0,98	18,271
R2NL	R2NL	2015	P	0,98	18,271
R2NL	R2NL	2016	P	0,98	18,271
R2NL	R2NL	2017	P	0,98	18,271
R2NL	R2NL	2018	P	1	18,271
R2OG	R2OG	2014	P	0,45	6,362
R2OG	R2OG	2015	P	0,91	6,362
R2OG	R2OG	2016	P	1	6,362
R2OG	R2OG	2017	P	0,98	6,362
R2OG	R2OG	2018	P	0,96	6,362
R2TZ	R2TZ	2014	P	0,48	16,71
R2TZ	R2TZ	2015	P	1	16,71
R2TZ	R2TZ	2016	P	0,77	16,71
R2TZ	R2TZ	2017	P	0,77	16,71
R2TZ	R2TZ	2018	P	0,76	16,71
R2UK	S2RE	2014	P	0,29	9,833
R2UK	S2RE	2015	P	0,68	9,833
R2UK	S2RE	2016	P	1	9,833
R2UK	S2RE	2017	P	0,95	9,833
R2UK	S2RE	2018	P	0,95	9,833
R2UK	S3RE	2014	P	0,29	9,833
R2UK	S3RE	2015	P	0,68	9,833
R2UK	S3RE	2016	P	1	9,833
R2UK	S3RE	2017	P	0,95	9,833
R2UK	S3RE	2018	P	0,95	9,833
R2WE	R2WE	2014	P	0,13	16,215
R2WE	R2WE	2015	P	1	16,215
R2WE	R2WE	2016	P	1	16,215
R2WE	R2WE	2017	P	1	16,215
R2WE	R2WE	2018	P	1	16,215
R2WE	R3WE	2014	P	0,13	16,215
R2WE	R3WE	2015	P	1	16,215
R2WE	R3WE	2016	P	1	16,215
R2WE	R3WE	2017	P	1	16,215
R2WE	R3WE	2018	P	1	16,215
S2AP	S2AP	2014	P	0,41	11,207
S2AP	S2AP	2015	P	0,72	11,207
S2AP	S2AP	2016	P	1	11,207
S2AP	S2AP	2017	P	1	11,207
S2AP	S2AP	2018	P	1	11,207
S2AP	S3AP	2014	P	0,41	11,207
S2AP	S3AP	2015	P	0,72	11,207
S2AP	S3AP	2016	P	1	11,207
S2AP	S3AP	2017	P	1	11,207

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
S2AP	S3AP	2018	P	1	11,207
S2CM	S2CM	2014	P	0,39	7,192
S2CM	S2CM	2015	P	0,87	7,192
S2CM	S2CM	2016	P	1	7,192
S2CM	S2CM	2017	P	0,95	7,192
S2CM	S2CM	2018	P	0,95	7,192
S2GE	S2GE	2014	P	1	40,368
S2GE	S2GE	2015	P	0,61	40,368
S2GE	S2GE	2016	P	0,71	40,368
S2GE	S2GE	2017	P	0,77	40,368
S2GE	S2GE	2018	P	0,65	40,368
S2IE	S2IE	2014	P	0,28	10,325
S2IE	S2IE	2015	P	0,71	10,325
S2IE	S2IE	2016	P	0,96	10,325
S2IE	S2IE	2017	P	1	10,325
S2IE	S2IE	2018	P	1	10,325
S2ND	S2ND	2014	P	0,45	12,158
S2ND	S2ND	2015	P	1	12,158
S2ND	S2ND	2016	P	1	12,158
S2ND	S2ND	2017	P	1	12,158
S2ND	S2ND	2018	P	1	12,158
S2ND	S3ND	2014	P	0,45	12,158
S2ND	S3ND	2015	P	1	12,158
S2ND	S3ND	2016	P	1	12,158
S2ND	S3ND	2017	P	1	12,158
S2ND	S3ND	2018	P	1	12,158
S2NW	S2NW	2014	P	0,27	6,12
S2NW	S2NW	2015	P	0,86	6,12
S2NW	S2NW	2016	P	0,96	6,12
S2NW	S2NW	2017	P	0,97	6,12
S2NW	S2NW	2018	P	1	6,12
S2QU	S2QU	2014	P	0,33	11,201
S2QU	S2QU	2015	P	0,5	11,201
S2QU	S2QU	2016	P	0,99	11,201
S2QU	S2QU	2017	P	0,99	11,201
S2QU	S2QU	2018	P	1	11,201
S2SD	S2SD	2014	P	0,35	23,127
S2SD	S2SD	2015	P	0,92	23,127
S2SD	S2SD	2016	P	1	23,127
S2SD	S2SD	2017	P	0,9	23,127
S2SD	S2SD	2018	P	0,9	23,127
S2YN	S2YN	2014	P	0,98	7,955
S2YN	S2YN	2015	P	0,98	7,955
S2YN	S2YN	2016	P	0,98	7,955
S2YN	S2YN	2017	P	0,98	7,955
S2YN	S2YN	2018	P	1	7,955

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
SBD	FSBD	2014	P	1	6,28
SBD	FSBD	2015	P	0,8	6,28
SBD	FSBD	2016	P	1	6,28
SBD	FSBD	2017	P	1	6,28
SBD	FSBD	2018	P	1	6,28
SED	FSED	2014	P	0,1	6,28
SED	FSED	2015	P	1	6,28
SED	FSED	2016	P	0,19	6,28
SED	FSED	2017	P	1	6,28
SED	FSED	2018	P	1	6,28
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2014	A	1	246
SMP	FSMP	2015	A	1	246
SMP	FSMP	2015	A	1	246
STD	FSTD	2014	P	1	6,78
STD	FSTD	2015	P	0,53	6,78
STD	FSTD	2016	P	0,27	6,78
STD	FSTD	2017	P	0,15	6,78
STD	FSTD	2018	P	1	6,78
SUD	FSUD	2014	P	0,66	6,28
SUD	FSUD	2015	P	1	6,28
SUD	FSUD	2016	P	1	6,28
SUD	FSUD	2017	P	1	6,28
SUD	FSUD	2018	P	1	6,28
SVD	FSID	2014	P	0,14	7,93
SVD	FSID	2015	P	0,12	7,93
SVD	FSID	2016	P	0,17	7,93
SVD	FSID	2017	P	0,92	7,93
SVD	FSID	2018	P	1	7,93
T1NE	T1NE	2014	P	1	12,3
T2KA	T2KA	2014	P	1	41,375
T2KA	T2KA	2015	P	0,98	41,375
T2KA	T2KA	2016	P	0,98	41,375
T2KA	T2KA	2017	P	0,98	41,375
T2KA	T2KA	2018	P	1	41,375
T2NE	T2NE	2014	P	0,41	29,069
T2NE	T2NE	2015	P	1	29,069
T2NE	T2NE	2016	P	0,4	29,069
T2NE	T2NE	2017	P	0,41	29,069
T2NE	T2NE	2018	P	0,41	29,069

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
T2OT	T2OT	2014	P	0,55	9,062
T2OT	T2OT	2015	P	0,8	9,062
T2OT	T2OT	2016	P	0,72	9,062
T2OT	T2OT	2017	P	1	9,062
T2OT	T2OT	2018	P	0,96	9,062
T2QI	T2QI	2014	P	1	98,742
T2QI	T2QI	2015	P	0,37	98,742
T2QI	T2QI	2016	P	0,18	98,742
T2QI	T2QI	2017	P	0,18	98,742
T2QI	T2QI	2018	P	0,19	98,742
T2SC	T2SC	2014	P	0,95	6,12
T2SC	T2SC	2015	P	1	6,12
T2SC	T2SC	2016	P	0,75	6,12
T2SC	T2SC	2017	P	0,75	6,12
T2SC	T2SC	2018	P	0,75	6,12
U2BL	U2BL	2014	P	0,59	8,251
U2BL	U2BL	2015	P	0,78	8,251
U2BL	U2BL	2016	P	0,75	8,251
U2BL	U2BL	2017	P	0,98	8,251
U2BL	U2BL	2018	P	1	8,251
U2BS	U2BS	2014	P	0,42	85,657
U2BS	U2BS	2015	P	1	85,657
U2BS	U2BS	2016	P	0,59	85,657
U2BS	U2BS	2017	P	0,55	85,657
U2BS	U2BS	2018	P	0,5	85,657
U2NI	U2NI	2014	P	0,31	11,381
U2NI	U2NI	2015	P	0,54	11,381
U2NI	U2NI	2016	P	0,71	11,381
U2NI	U2NI	2017	P	0,73	11,381
U2NI	U2NI	2018	P	1	11,381
V2O	V2O	2014	P	1	6,25
V2O	V2O	2015	P	0,49	6,25
V2O	V2O	2016	P	0,49	6,25
V2O	V2O	2017	P	0,49	6,25
V2O	V2O	2018	P	0,49	6,25
V2O	V3O	2014	P	1	6,25
V2O	V3O	2015	P	0,49	6,25
V2O	V3O	2016	P	0,49	6,25
V2O	V3O	2017	P	0,49	6,25
V2O	V3O	2018	P	0,49	6,25
V2VU	V2VU	2014	P	0,67	10,984
V2VU	V2VU	2015	P	0,93	10,984
V2VU	V2VU	2016	P	1	10,984
V2VU	V2VU	2017	P	1	10,984
V2VU	V2VU	2018	P	1	10,984
V2VU	V3VU	2014	P	0,67	10,984

MARGIN CLASS	PRODUCT ID	EXPIRY YEAR	MP Flag	New MaturityFactor	New MarginParameter
V2VU	V3VU	2015	P	0,93	10,984
V2VU	V3VU	2016	P	1	10,984
V2VU	V3VU	2017	P	1	10,984
V2VU	V3VU	2018	P	1	10,984
V2W	V2W3	2014	P	0,39	6,12
V2W	V2W3	2015	P	1	6,12
V2W	V2W3	2016	P	0,8	6,12
V2W	V2W3	2017	P	0,81	6,12
V2W	V2W3	2018	P	0,81	6,12
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2014	A	1	73
WHY	FWHY	2015	A	1	73
WHY	FWHY	2015	A	1	73
X2CA	X2CA	2014	P	0,6	107,639
X2CA	X2CA	2015	P	1	107,639
X2CA	X2CA	2016	P	0,81	107,639
X2CA	X2CA	2017	P	0,83	107,639
X2CA	X2CA	2018	P	0,5	107,639
Z2UR	Z2UR	2014	P	0,19	8,783
Z2UR	Z2UR	2015	P	0,48	8,783
Z2UR	Z2UR	2016	P	0,62	8,783
Z2UR	Z2UR	2017	P	1	8,783
Z2UR	Z2UR	2018	P	0,81	8,783