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e u r e x c l e a r i n g
rundschreiben 019/13

Datum: 13. Februar 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 18. Februar 2013

Verweis auf Eurex Clearing-Rundschreiben: 098/12

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Zielgruppe:	**Anhang:**
Ü Middle + Backoffice Ü Revision/Security Coordination	Margin-Parameter und Maturity Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 18. Februar 2013

Anbei erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom **18. Februar 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).

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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	0,67
A2AL	A2AL	2015	12	P	11,250	0,72
A2AL	A2AL	2016	12	P	11,250	0,73
A2AL	A2AL	2017	12	P	11,250	0,73
A2BB	A2BB	2013	12	P	16,527	0,31
A2BB	A2BB	2014	12	P	16,527	0,80
A2BB	A2BB	2015	12	P	16,527	0,99
A2BB	A2BB	2016	12	P	16,527	0,97
A2BB	A2BB	2017	12	P	16,527	1,00
A2EN	A2EN	2013	12	P	62,252	1,00
A2EN	A2EN	2014	12	P	62,252	0,75
A2EN	A2EN	2015	12	P	62,252	0,76
A2EN	A2EN	2016	12	P	62,252	0,84
A2EN	A2EN	2017	12	P	62,252	0,63
A2LV	A2LV	2013	12	P	10,473	0,31
A2LV	A2LV	2014	12	P	10,473	0,73
A2LV	A2LV	2015	12	P	10,473	0,97
A2LV	A2LV	2016	12	P	10,473	1,00
A2LV	A2LV	2017	12	P	10,473	0,97
A2OM	A2OM	2013	12	P	15,246	0,91
A2OM	A2OM	2014	12	P	15,246	0,82
A2OM	A2OM	2015	12	P	15,246	1,00
A2OM	A2OM	2016	12	P	15,246	0,93
A2OM	A2OM	2017	12	P	15,246	0,94
A2SG	A2SG	2013	12	P	41,331	0,38
A2SG	A2SG	2014	12	P	41,331	1,00
A2SG	A2SG	2015	12	P	41,331	0,46
A2SG	A2SG	2016	12	P	41,331	0,49
A2SG	A2SG	2017	12	P	41,331	0,41
A2XA	A2XA	2013	12	P	19,014	0,37
A2XA	A2XA	2014	12	P	19,014	0,61
A2XA	A2XA	2015	12	P	19,014	0,87
A2XA	A2XA	2016	12	P	19,014	1,00
A2XA	A2XA	2017	12	P	19,014	0,72
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
A2ZN	A2ZN	2013	12	P	7,066	0,42
A2ZN	A2ZN	2014	12	P	7,066	0,56
A2ZN	A2ZN	2015	12	P	7,066	0,99
A2ZN	A2ZN	2016	12	P	7,066	0,99
A2ZN	A2ZN	2017	12	P	7,066	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
B2AR	B2AR	2013	12	P	27,080	0,66
B2AR	B2AR	2014	12	P	27,080	0,90
B2AR	B2AR	2015	12	P	27,080	0,97
B2AR	B2AR	2016	12	P	27,080	0,99
B2AR	B2AR	2017	12	P	27,080	1,00
B2AS	B2AS	2013	12	P	11,382	0,36
B2AS	B2AS	2014	12	P	11,382	0,61
B2AS	B2AS	2015	12	P	11,382	1,00
B2AS	B2AS	2016	12	P	11,382	0,90
B2AS	B2AS	2017	12	P	11,382	0,85
B2AY	B2AY	2013	12	P	8,688	0,30
B2AY	B2AY	2014	12	P	8,688	0,62
B2AY	B2AY	2015	12	P	8,688	1,00
B2AY	B2AY	2016	12	P	8,688	0,98
B2AY	B2AY	2017	12	P	8,688	0,78
B2BV	B2BV	2013	12	P	27,878	0,41
B2BV	B2BV	2014	12	P	27,878	1,00
B2BV	B2BV	2015	12	P	27,878	1,00
B2BV	B2BV	2016	12	P	27,878	1,00
B2BV	B2BV	2017	12	P	27,878	1,00
B2BV	B3BV	2013	12	P	27,878	0,41
B2BV	B3BV	2014	12	P	27,878	1,00
B2BV	B3BV	2015	12	P	27,878	1,00
B2BV	B3BV	2016	12	P	27,878	1,00
B2BV	B3BV	2017	12	P	27,878	1,00
B2LT	B2LT	2013	12	P	12,834	0,19
B2LT	B2LT	2014	12	P	12,834	0,94
B2LT	B2LT	2015	12	P	12,834	0,99
B2LT	B2LT	2016	12	P	12,834	0,99
B2LT	B2LT	2017	12	P	12,834	1,00
B2MW	B2MW	2013	12	P	24,153	1,00
B2MW	B2MW	2014	12	P	24,153	0,50
B2MW	B2MW	2015	12	P	24,153	0,94
B2MW	B2MW	2016	12	P	24,153	0,69
B2MW	B2MW	2017	12	P	24,153	0,64
B2NP	B2NP	2013	12	P	30,876	0,46
B2NP	B2NP	2014	12	P	30,876	0,63
B2NP	B2NP	2015	12	P	30,876	0,93
B2NP	B2NP	2016	12	P	30,876	1,00
B2NP	B2NP	2017	12	P	30,876	0,84
B2P	B2P	2013	12	P	10,810	0,30
B2P	B2P	2014	12	P	10,810	0,86
B2P	B2P	2015	12	P	10,810	0,93
B2P	B2P	2016	12	P	10,810	0,99
B2P	B2P	2017	12	P	10,810	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
B2SN	B2SN	2013	12	P	21,903	0,17
B2SN	B2SN	2014	12	P	21,903	0,29
B2SN	B2SN	2015	12	P	21,903	0,90
B2SN	B2SN	2016	12	P	21,903	0,96
B2SN	B2SN	2017	12	P	21,903	1,00
B2T	B2T	2013	12	P	11,780	0,49
B2T	B2T	2014	12	P	11,780	0,77
B2T	B2T	2015	12	P	11,780	0,99
B2T	B2T	2016	12	P	11,780	0,99
B2T	B2T	2017	12	P	11,780	1,00
BUT	FBUT	2013	2	A	251,000	1,00
BUT	FBUT	2013	4	A	251,000	1,00
BUT	FBUT	2013	3	A	251,000	1,00
BUT	FBUT	2013	6	A	251,000	1,00
BUT	FBUT	2013	5	A	251,000	1,00
BUT	FBUT	2013	7	A	251,000	1,00
BUT	FBUT	2013	10	A	251,000	1,00
BUT	FBUT	2014	4	A	251,000	1,00
BUT	FBUT	2014	1	A	251,000	1,00
BUT	FBUT	2014	7	A	251,000	1,00
C2AR	C2AR	2013	12	P	15,879	0,60
C2AR	C2AR	2014	12	P	15,879	1,00
C2AR	C2AR	2015	12	P	15,879	0,90
C2AR	C2AR	2016	12	P	15,879	0,90
C2AR	C2AR	2017	12	P	15,879	0,90
C2AR	C3AR	2013	12	P	15,879	0,60
C2AR	C3AR	2014	12	P	15,879	1,00
C2AR	C3AR	2015	12	P	15,879	0,90
C2AR	C3AR	2016	12	P	15,879	0,90
C2AR	C3AR	2017	12	P	15,879	0,90
C2FR	C2FR	2013	12	P	16,712	0,68
C2FR	C2FR	2014	12	P	16,712	0,86
C2FR	C2FR	2015	12	P	16,712	1,00
C2FR	C2FR	2016	12	P	16,712	0,90
C2FR	C2FR	2017	12	P	16,712	0,89
C2RG	C2RG	2013	12	P	15,037	0,61
C2RG	C2RG	2014	12	P	15,037	0,72
C2RG	C2RG	2015	12	P	15,037	0,74
C2RG	C2RG	2016	12	P	15,037	0,75
C2RG	C2RG	2017	12	P	15,037	1,00
C2RI	C2RI	2013	12	P	55,585	0,38
C2RI	C2RI	2014	12	P	55,585	1,00
C2RI	C2RI	2015	12	P	55,585	0,93
C2RI	C2RI	2016	12	P	55,585	0,82
C2RI	C2RI	2017	12	P	55,585	0,82

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
C2RI	C3RI	2013	12	P	55,585	0,38
C2RI	C3RI	2014	12	P	55,585	1,00
C2RI	C3RI	2015	12	P	55,585	0,93
C2RI	C3RI	2016	12	P	55,585	0,82
C2RI	C3RI	2017	12	P	55,585	0,82
C2SG	C2SG	2013	12	P	31,225	0,33
C2SG	C2SG	2014	12	P	31,225	1,00
C2SG	C2SG	2015	12	P	31,225	0,84
C2SG	C2SG	2016	12	P	31,225	0,84
C2SG	C2SG	2017	12	P	31,225	0,84
C2SG	C3SG	2013	12	P	31,225	0,33
C2SG	C3SG	2014	12	P	31,225	1,00
C2SG	C3SG	2015	12	P	31,225	0,84
C2SG	C3SG	2016	12	P	31,225	0,84
C2SG	C3SG	2017	12	P	31,225	0,84
D2AI	D2AI	2013	12	P	13,476	0,57
D2AI	D2AI	2014	12	P	13,476	0,91
D2AI	D2AI	2015	12	P	13,476	1,00
D2AI	D2AI	2016	12	P	13,476	0,95
D2AI	D2AI	2017	12	P	13,476	0,96
D2B1	D2B1	2013	12	P	12,025	0,16
D2B1	D2B1	2014	12	P	12,025	0,57
D2B1	D2B1	2015	12	P	12,025	0,59
D2B1	D2B1	2016	12	P	12,025	1,00
D2B1	D2B1	2017	12	P	12,025	1,00
D2B1	D3B1	2013	12	P	12,025	0,16
D2B1	D3B1	2014	12	P	12,025	0,57
D2B1	D3B1	2015	12	P	12,025	0,59
D2B1	D3B1	2016	12	P	12,025	1,00
D2B1	D3B1	2017	12	P	12,025	1,00
D2BK	D2BK	2013	12	P	28,367	0,45
D2BK	D2BK	2014	12	P	28,367	0,81
D2BK	D2BK	2015	12	P	28,367	1,00
D2BK	D2BK	2016	12	P	28,367	0,84
D2BK	D2BK	2017	12	P	28,367	0,81
D2GE	D2GE	2013	12	P	6,390	0,56
D2GE	D2GE	2014	12	P	6,390	1,00
D2GE	D2GE	2015	12	P	6,390	0,63
D2GE	D2GE	2016	12	P	6,390	0,63
D2GE	D2GE	2017	12	P	6,390	0,63
D2TE	D2TE	2013	12	P	12,884	0,19
D2TE	D2TE	2014	12	P	12,884	0,46
D2TE	D2TE	2015	12	P	12,884	0,79
D2TE	D2TE	2016	12	P	12,884	1,00
D2TE	D2TE	2017	12	P	12,884	0,97

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
E2NL	E2NL	2013	12	P	18,198	0,58
E2NL	E2NL	2014	12	P	18,198	0,99
E2NL	E2NL	2015	12	P	18,198	0,93
E2NL	E2NL	2016	12	P	18,198	1,00
E2NL	E2NL	2017	12	P	18,198	1,00
E2NT	E2NT	2013	12	P	10,407	0,57
E2NT	E2NT	2014	12	P	10,407	0,75
E2NT	E2NT	2015	12	P	10,407	0,85
E2NT	E2NT	2016	12	P	10,407	1,00
E2NT	E2NT	2017	12	P	10,407	0,94
E2OA	E2OA	2013	12	P	14,219	0,43
E2OA	E2OA	2014	12	P	14,219	0,57
E2OA	E2OA	2015	12	P	14,219	1,00
E2OA	E2OA	2016	12	P	14,219	0,90
E2OA	E2OA	2017	12	P	14,219	0,97
EBD	FEBD	2013	12	P	15,910	0,25
EBD	FEBD	2014	12	P	15,910	1,00
EBD	FEBD	2015	12	P	15,910	0,71
EBD	FEBD	2016	12	P	15,910	0,38
EBD	FEBD	2017	12	P	15,910	0,39
EED	FEED	2013	12	P	6,390	0,34
EED	FEED	2014	12	P	6,390	0,44
EED	FEED	2015	12	P	6,390	1,00
EED	FEED	2016	12	P	6,390	1,00
EED	FEED	2017	12	P	6,390	1,00
EID	FEID	2013	12	P	6,390	0,10
EID	FEID	2014	12	P	6,390	0,50
EID	FEID	2015	12	P	6,390	0,82
EID	FEID	2016	12	P	6,390	0,98
EID	FEID	2017	12	P	6,390	1,00
EPP	FEPP	2013	4	A	2,000	1,00
EPP	FEPP	2013	6	A	2,000	1,00
EPP	FEPP	2013	11	A	2,000	1,00
EPP	FEPP	2014	4	A	2,000	1,00
ETD	FETD	2013	12	P	20,800	0,33
ETD	FETD	2014	12	P	20,800	1,00
ETD	FETD	2015	12	P	20,800	0,51
ETD	FETD	2016	12	P	20,800	0,37
ETD	FETD	2017	12	P	20,800	0,28
EUD	FEUD	2013	12	P	6,390	0,10
EUD	FEUD	2014	12	P	6,390	0,48
EUD	FEUD	2015	12	P	6,390	1,00
EUD	FEUD	2016	12	P	6,390	0,14
EUD	FEUD	2017	12	P	6,390	0,14
F1TE	F1TE	2013	12	P	21,930	0,86

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
F1TE	F1TE	2014	12	P	21,930	0,87
F1TE	F1TE	2015	12	P	21,930	0,86
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	0,86
F2TE	F2TE	2014	12	P	21,930	0,87
F2TE	F2TE	2015	12	P	21,930	0,86
F2TE	F2TE	2016	12	P	21,930	0,99
F2TE	F2TE	2017	12	P	21,930	1,00
G2OB	G2OB	2013	12	P	18,936	0,40
G2OB	G2OB	2014	12	P	18,936	0,70
G2OB	G2OB	2015	12	P	18,936	0,82
G2OB	G2OB	2016	12	P	18,936	0,99
G2OB	G2OB	2017	12	P	18,936	1,00
G2SK	G2SK	2013	12	P	12,110	0,18
G2SK	G2SK	2014	12	P	12,110	1,00
G2SK	G2SK	2015	12	P	12,110	0,64
G2SK	G2SK	2016	12	P	12,110	0,64
G2SK	G2SK	2017	12	P	12,110	0,64
G2SK	G3SK	2013	12	P	12,110	0,18
G2SK	G3SK	2014	12	P	12,110	1,00
G2SK	G3SK	2015	12	P	12,110	0,64
G2SK	G3SK	2016	12	P	12,110	0,64
G2SK	G3SK	2017	12	P	12,110	0,64
G2ZF	G2ZF	2013	12	P	35,348	0,15
G2ZF	G2ZF	2014	12	P	35,348	0,22
G2ZF	G2ZF	2015	12	P	35,348	0,99
G2ZF	G2ZF	2016	12	P	35,348	1,00
G2ZF	G2ZF	2017	12	P	35,348	1,00
H2SB	H2SB	2013	12	P	23,077	0,16
H2SB	H2SB	2014	12	P	23,077	0,66
H2SB	H2SB	2015	12	P	23,077	0,99
H2SB	H2SB	2016	12	P	23,077	0,99
H2SB	H2SB	2017	12	P	23,077	1,00
HOG	FHOG	2013	2	A	0,123	1,00
HOG	FHOG	2013	4	A	0,123	1,00
HOG	FHOG	2013	3	A	0,123	1,00
HOG	FHOG	2013	8	A	0,123	1,00
HOG	FHOG	2013	7	A	0,123	1,00
HOG	FHOG	2013	6	A	0,123	1,00
HOG	FHOG	2013	5	A	0,123	1,00
HOG	FHOG	2013	10	A	0,123	1,00
HOG	FHOG	2013	9	A	0,123	1,00
HOG	FHOG	2013	11	A	0,123	1,00
HOG	FHOG	2013	12	A	0,123	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
HOG	FHOG	2014	1	A	0,123	1,00
HOG	FHOG	2014	6	A	0,123	1,00
HOG	FHOG	2014	3	A	0,123	1,00
I2BE	I2BE	2013	12	P	23,330	0,61
I2BE	I2BE	2014	12	P	23,330	1,00
I2BE	I2BE	2015	12	P	23,330	0,98
I2BE	I2BE	2016	12	P	23,330	0,84
I2BE	I2BE	2017	12	P	23,330	0,86
I2ES	I2ES	2013	12	P	25,924	0,48
I2ES	I2ES	2014	12	P	25,924	0,99
I2ES	I2ES	2015	12	P	25,924	1,00
I2ES	I2ES	2016	12	P	25,924	1,00
I2ES	I2ES	2017	12	P	25,924	1,00
I2ES	I3ES	2013	12	P	25,924	0,48
I2ES	I3ES	2014	12	P	25,924	0,99
I2ES	I3ES	2015	12	P	25,924	1,00
I2ES	I3ES	2016	12	P	25,924	1,00
I2ES	I3ES	2017	12	P	25,924	1,00
I2NN	I2NN	2013	12	P	103,461	0,68
I2NN	I2NN	2014	12	P	103,461	1,00
I2NN	I2NN	2015	12	P	103,461	0,77
I2NN	I2NN	2016	12	P	103,461	0,78
I2NN	I2NN	2017	12	P	103,461	0,79
I2SP	I2SP	2013	12	P	32,500	0,57
I2SP	I2SP	2014	12	P	32,500	1,00
I2SP	I2SP	2015	12	P	32,500	0,81
I2SP	I2SP	2016	12	P	32,500	0,85
I2SP	I2SP	2017	12	P	32,500	0,85
I2TK	I2TK	2013	12	P	35,184	0,41
I2TK	I2TK	2014	12	P	35,184	0,67
I2TK	I2TK	2015	12	P	35,184	0,81
I2TK	I2TK	2016	12	P	35,184	0,80
I2TK	I2TK	2017	12	P	35,184	1,00
I2X	I2XD	2013	12	P	6,623	0,10
I2X	I2XD	2014	12	P	6,623	0,57
I2X	I2XD	2015	12	P	6,623	1,00
I2X	I2XD	2016	12	P	6,623	1,00
I2X	I2XD	2017	12	P	6,623	1,00
I2X	I3XD	2013	12	P	6,623	0,10
I2X	I3XD	2014	12	P	6,623	0,57
I2X	I3XD	2015	12	P	6,623	1,00
I2X	I3XD	2016	12	P	6,623	1,00
I2X	I3XD	2017	12	P	6,623	1,00
L2OR	L2OR	2013	12	P	15,621	0,23
L2OR	L2OR	2014	12	P	15,621	0,56

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
L2OR	L2OR	2015	12	P	15,621	0,69
L2OR	L2OR	2016	12	P	15,621	0,75
L2OR	L2OR	2017	12	P	15,621	1,00
LPI	FLPI	2013	4	A	3,400	1,00
M2OH	M2OH	2013	12	P	14,193	0,51
M2OH	M2OH	2014	12	P	14,193	0,69
M2OH	M2OH	2015	12	P	14,193	0,91
M2OH	M2OH	2016	12	P	14,193	1,00
M2OH	M2OH	2017	12	P	14,193	0,98
M2UV	M2UV	2013	12	P	6,390	1,00
M2UV	M2UV	2014	12	P	6,390	0,80
M2UV	M2UV	2015	12	P	6,390	0,84
M2UV	M2UV	2016	12	P	6,390	0,91
M2UV	M2UV	2017	12	P	6,390	0,93
N2ES	N2ES	2013	12	P	11,574	0,41
N2ES	N2ES	2014	12	P	11,574	0,86
N2ES	N2ES	2015	12	P	11,574	1,00
N2ES	N2ES	2016	12	P	11,574	0,97
N2ES	N2ES	2017	12	P	11,574	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	7,919	0,42
N2OV	N2OV	2014	12	P	7,919	0,84
N2OV	N2OV	2015	12	P	7,919	1,00
N2OV	N2OV	2016	12	P	7,919	0,95
N2OV	N2OV	2017	12	P	7,919	0,92
P2HI	P2HI	2013	12	P	17,247	0,28
P2HI	P2HI	2014	12	P	17,247	0,54
P2HI	P2HI	2015	12	P	17,247	0,94
P2HI	P2HI	2016	12	P	17,247	1,00
P2HI	P2HI	2017	12	P	17,247	0,91
PIG	FPIG	2013	3	A	4,000	1,00
PIG	FPIG	2013	2	A	4,000	1,00
PIG	FPIG	2013	4	A	4,000	1,00
PIG	FPIG	2013	5	A	4,000	1,00
PIG	FPIG	2013	8	A	4,000	1,00
PIG	FPIG	2013	10	A	4,000	1,00
PIG	FPIG	2013	9	A	4,000	1,00
PIG	FPIG	2013	11	A	4,000	1,00
PIG	FPIG	2013	12	A	4,000	1,00
PIG	FPIG	2013	7	A	4,000	1,00
PIG	FPIG	2013	6	A	4,000	1,00

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PIG	FPIG	2014	1	A	4,000	1,00
PIG	FPIG	2014	6	A	4,000	1,00
PIG	FPIG	2014	3	A	4,000	1,00
R2DA	R2DA	2013	12	P	20,464	0,85
R2DA	R2DA	2014	12	P	20,464	1,00
R2DA	R2DA	2015	12	P	20,464	0,97
R2DA	R2DA	2016	12	P	20,464	0,97
R2DA	R2DA	2017	12	P	20,464	0,98
R2EP	R2EP	2013	12	P	32,758	1,00
R2EP	R2EP	2014	12	P	32,758	0,44
R2EP	R2EP	2015	12	P	32,758	0,44
R2EP	R2EP	2016	12	P	32,758	0,48
R2EP	R2EP	2017	12	P	32,758	0,49
R2OG	R2OG	2013	12	P	7,448	0,45
R2OG	R2OG	2014	12	P	7,448	0,90
R2OG	R2OG	2015	12	P	7,448	1,00
R2OG	R2OG	2016	12	P	7,448	0,97
R2OG	R2OG	2017	12	P	7,448	0,96
R2TZ	R2TZ	2013	12	P	19,490	0,48
R2TZ	R2TZ	2014	12	P	19,490	1,00
R2TZ	R2TZ	2015	12	P	19,490	0,76
R2TZ	R2TZ	2016	12	P	19,490	0,76
R2TZ	R2TZ	2017	12	P	19,490	0,76
R2UK	S2RE	2013	12	P	10,828	0,45
R2UK	S2RE	2014	12	P	10,828	0,67
R2UK	S2RE	2015	12	P	10,828	0,99
R2UK	S2RE	2016	12	P	10,828	0,99
R2UK	S2RE	2017	12	P	10,828	1,00
R2WE	R2WE	2013	12	P	12,596	0,22
R2WE	R2WE	2014	12	P	12,596	0,65
R2WE	R2WE	2015	12	P	12,596	1,00
R2WE	R2WE	2016	12	P	12,596	1,00
R2WE	R2WE	2017	12	P	12,596	1,00
R2WE	R3WE	2013	12	P	12,596	0,22
R2WE	R3WE	2014	12	P	12,596	0,65
R2WE	R3WE	2015	12	P	12,596	1,00
R2WE	R3WE	2016	12	P	12,596	1,00
R2WE	R3WE	2017	12	P	12,596	1,00
S2AP	S2AP	2013	12	P	15,604	0,33
S2AP	S2AP	2014	12	P	15,604	0,70
S2AP	S2AP	2015	12	P	15,604	0,81
S2AP	S2AP	2016	12	P	15,604	1,00
S2AP	S2AP	2017	12	P	15,604	1,00
S2AP	S3AP	2013	12	P	15,604	0,33
S2AP	S3AP	2014	12	P	15,604	0,70

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S2AP	S3AP	2015	12	P	15,604	0,81
S2AP	S3AP	2016	12	P	15,604	1,00
S2AP	S3AP	2017	12	P	15,604	1,00
S2CM	S2CM	2013	12	P	8,250	0,40
S2CM	S2CM	2014	12	P	8,250	0,87
S2CM	S2CM	2015	12	P	8,250	1,00
S2CM	S2CM	2016	12	P	8,250	0,94
S2CM	S2CM	2017	12	P	8,250	0,93
S2GE	S2GE	2013	12	P	46,258	0,99
S2GE	S2GE	2014	12	P	46,258	1,00
S2GE	S2GE	2015	12	P	46,258	0,85
S2GE	S2GE	2016	12	P	46,258	0,85
S2GE	S2GE	2017	12	P	46,258	0,85
S2IE	S2IE	2013	12	P	12,132	0,27
S2IE	S2IE	2014	12	P	12,132	0,69
S2IE	S2IE	2015	12	P	12,132	0,92
S2IE	S2IE	2016	12	P	12,132	0,93
S2IE	S2IE	2017	12	P	12,132	1,00
S2ND	S2ND	2013	12	P	11,719	0,52
S2ND	S2ND	2014	12	P	11,719	0,74
S2ND	S2ND	2015	12	P	11,719	1,00
S2ND	S2ND	2016	12	P	11,719	1,00
S2ND	S2ND	2017	12	P	11,719	1,00
S2ND	S3ND	2013	12	P	11,719	0,52
S2ND	S3ND	2014	12	P	11,719	0,74
S2ND	S3ND	2015	12	P	11,719	1,00
S2ND	S3ND	2016	12	P	11,719	1,00
S2ND	S3ND	2017	12	P	11,719	1,00
S2NW	S2NW	2013	12	P	6,441	0,48
S2NW	S2NW	2014	12	P	6,441	0,83
S2NW	S2NW	2015	12	P	6,441	0,96
S2NW	S2NW	2016	12	P	6,441	0,97
S2NW	S2NW	2017	12	P	6,441	1,00
S2QU	S2QU	2013	12	P	8,559	0,49
S2QU	S2QU	2014	12	P	8,559	0,73
S2QU	S2QU	2015	12	P	8,559	0,63
S2QU	S2QU	2016	12	P	8,559	0,99
S2QU	S2QU	2017	12	P	8,559	1,00
S2SD	S2SD	2013	12	P	24,454	0,37
S2SD	S2SD	2014	12	P	24,454	0,92
S2SD	S2SD	2015	12	P	24,454	1,00
S2SD	S2SD	2016	12	P	24,454	0,89
S2SD	S2SD	2017	12	P	24,454	0,90
SBD	FSBD	2013	12	P	6,390	0,28
SBD	FSBD	2014	12	P	6,390	1,00

MARGINCLASS	PRODUCT ID	EXP YEAR	EXP MONTH	MP Flag	**New Margin Parameter**	**New Maturity Factor**
SBD	FSBD	2015	12	P	6,390	0,80
SBD	FSBD	2016	12	P	6,390	1,00
SBD	FSBD	2017	12	P	6,390	1,00
SED	FSED	2013	12	P	6,390	0,31
SED	FSED	2014	12	P	6,390	0,65
SED	FSED	2015	12	P	6,390	1,00
SED	FSED	2016	12	P	6,390	1,00
SED	FSED	2017	12	P	6,390	1,00
SMP	FSMP	2013	3	A	201,000	1,00
SMP	FSMP	2013	2	A	201,000	1,00
SMP	FSMP	2013	6	A	201,000	1,00
SMP	FSMP	2013	5	A	201,000	1,00
SMP	FSMP	2013	4	A	201,000	1,00
SMP	FSMP	2013	10	A	201,000	1,00
SMP	FSMP	2013	7	A	201,000	1,00
SMP	FSMP	2014	1	A	201,000	1,00
SMP	FSMP	2014	4	A	201,000	1,00
SMP	FSMP	2014	7	A	201,000	1,00
STD	FSTD	2013	12	P	10,170	0,40
STD	FSTD	2014	12	P	10,170	1,00
STD	FSTD	2015	12	P	10,170	0,53
STD	FSTD	2016	12	P	10,170	0,27
STD	FSTD	2017	12	P	10,170	0,15
SUD	FSUD	2013	12	P	6,390	0,12
SUD	FSUD	2014	12	P	6,390	0,66
SUD	FSUD	2015	12	P	6,390	1,00
SUD	FSUD	2016	12	P	6,390	1,00
SUD	FSUD	2017	12	P	6,390	1,00
SVD	FSID	2013	12	P	12,590	0,10
SVD	FSID	2014	12	P	12,590	0,12
SVD	FSID	2015	12	P	12,590	0,17
SVD	FSID	2016	12	P	12,590	0,91
SVD	FSID	2017	12	P	12,590	1,00
T1NE	T1NE	2013	12	P	56,392	0,26
T1NE	T1NE	2014	12	P	56,392	1,00
T1NE	T1NE	2015	12	P	56,392	0,31
T1NE	T1NE	2016	12	P	56,392	0,30
T1NE	T1NE	2017	12	P	56,392	0,31
T2NE	T2NE	2013	12	P	56,392	0,26
T2NE	T2NE	2014	12	P	56,392	1,00
T2NE	T2NE	2015	12	P	56,392	0,31
T2NE	T2NE	2016	12	P	56,392	0,30
T2NE	T2NE	2017	12	P	56,392	0,31
T2OT	T2OT	2013	12	P	10,180	0,55
T2OT	T2OT	2014	12	P	10,180	0,81

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T2OT	T2OT	2015	12	P	10,180	0,70
T2OT	T2OT	2016	12	P	10,180	1,00
T2OT	T2OT	2017	12	P	10,180	0,95
T2QI	T2QI	2013	12	P	38,287	1,00
T2QI	T2QI	2014	12	P	38,287	0,33
T2QI	T2QI	2015	12	P	38,287	0,26
T2QI	T2QI	2016	12	P	38,287	0,21
T2QI	T2QI	2017	12	P	38,287	0,21
T2SC	T2SC	2013	12	P	6,420	0,91
T2SC	T2SC	2014	12	P	6,420	1,00
T2SC	T2SC	2015	12	P	6,420	0,72
T2SC	T2SC	2016	12	P	6,420	0,72
T2SC	T2SC	2017	12	P	6,420	0,73
U2BL	U2BL	2013	12	P	12,363	0,46
U2BL	U2BL	2014	12	P	12,363	0,59
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	101,355	0,42
U2BS	U2BS	2014	12	P	101,355	1,00
U2BS	U2BS	2015	12	P	101,355	0,59
U2BS	U2BS	2016	12	P	101,355	0,55
U2BS	U2BS	2017	12	P	101,355	0,50
U2NI	U2NI	2013	12	P	8,371	0,47
U2NI	U2NI	2014	12	P	8,371	0,82
U2NI	U2NI	2015	12	P	8,371	0,99
U2NI	U2NI	2016	12	P	8,371	1,00
U2NI	U2NI	2017	12	P	8,371	0,96
V2O	V2O	2013	12	P	6,390	0,68
V2O	V2O	2014	12	P	6,390	0,85
V2O	V2O	2015	12	P	6,390	1,00
V2O	V2O	2016	12	P	6,390	1,00
V2O	V2O	2017	12	P	6,390	1,00
V2O	V3O	2013	12	P	6,390	0,68
V2O	V3O	2014	12	P	6,390	0,85
V2O	V3O	2015	12	P	6,390	1,00
V2O	V3O	2016	12	P	6,390	1,00
V2O	V3O	2017	12	P	6,390	1,00
V2VU	V2VU	2013	12	P	14,316	0,98
V2VU	V2VU	2014	12	P	14,316	1,00
V2VU	V2VU	2015	12	P	14,316	0,95
V2VU	V2VU	2016	12	P	14,316	0,82
V2VU	V2VU	2017	12	P	14,316	0,82
V2VU	V3VU	2013	12	P	14,316	0,98
V2VU	V3VU	2014	12	P	14,316	1,00

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V2VU	V3VU	2015	12	P	14,316	0,95
V2VU	V3VU	2016	12	P	14,316	0,82
V2VU	V3VU	2017	12	P	14,316	0,82
V2W	V2W3	2013	12	P	6,473	0,49
V2W	V2W3	2014	12	P	6,473	0,91
V2W	V2W3	2015	12	P	6,473	1,00
V2W	V2W3	2016	12	P	6,473	1,00
V2W	V2W3	2017	12	P	6,473	1,00
X2CA	X2CA	2013	12	P	31,592	0,21
X2CA	X2CA	2014	12	P	31,592	1,00
X2CA	X2CA	2015	12	P	31,592	0,75
X2CA	X2CA	2016	12	P	31,592	0,83
X2CA	X2CA	2017	12	P	31,592	0,68
Z2UR	Z2UR	2013	12	P	10,079	0,20
Z2UR	Z2UR	2014	12	P	10,079	0,48
Z2UR	Z2UR	2015	12	P	10,079	0,61
Z2UR	Z2UR	2016	12	P	10,079	1,00
Z2UR	Z2UR	2017	12	P	10,079	0,82