clear to trade

eurex clearing
rundschreiben 087/15

Datum: 31. Juli 2015
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 Tagesendverarbeitung vom 5. August 2015

Verweis auf Eurex Clearing-Rundschreiben: 048/15

Kontakt: Risk Control, T +49-69-211-1 24 52, risk@eurexclearing.com

Zielgruppe:
- Middle + Backoffice
- Revision/Security Coordination

Anhang:
Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 5. August 2015

Anbei erhalten Sie die Aufstellung der ab der Tages-Endverarbeitung vom **5. August 2015** 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 und Sector Index Dividend 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:
Dr. Thomas Book (Vorsitzender),
Heike Eckert, Matthias Graulich,
Thomas Laux, Erik Tim Müller

Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht
Frankfurt/Main

Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 5 August 2015

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2A	A2AP	P	2015	0,47	65,623
A2A	A2AP	P	2016	0,99	65,623
A2A	A2AP	P	2017	0,99	65,623
A2A	A2AP	P	2018	1	65,623
A2A	A2AP	P	2019	0,99	65,623
A2AL	A2AL	P	2015	0,16	21,909
A2AL	A2AL	P	2016	1	21,909
A2AL	A2AL	P	2017	0,35	21,909
A2AL	A2AL	P	2018	0,37	21,909
A2AL	A2AL	P	2019	0,35	21,909
A2BB	A2BB	P	2015	0,08	11,679
A2BB	A2BB	P	2016	0,81	11,679
A2BB	A2BB	P	2017	1	11,679
A2BB	A2BB	P	2018	0,97	11,679
A2BB	A2BB	P	2019	0,99	11,679
A2CR	A2CR	P	2015	0,2	10,785
A2CR	A2CR	P	2016	0,73	10,785
A2CR	A2CR	P	2017	0,73	10,785
A2CR	A2CR	P	2018	0,73	10,785
A2CR	A2CR	P	2019	0,73	10,785
A2DE	A2DE	P	2015	0,2	8,283
A2DE	A2DE	P	2016	0,3	8,283
A2DE	A2DE	P	2017	1	8,283
A2DE	A2DE	P	2018	0,29	8,283
A2DE	A2DE	P	2019	0,29	8,283
A2DS	A2DS	P	2015	0,13	12,309
A2DS	A2DS	P	2016	1	12,309
A2DS	A2DS	P	2017	0,82	12,309
A2DS	A2DS	P	2018	0,87	12,309
A2DS	A2DS	P	2019	0,95	12,309
A2EN	A2EN	P	2015	0,47	46,501
A2EN	A2EN	P	2016	0,74	46,501
A2EN	A2EN	P	2017	0,77	46,501
A2EN	A2EN	P	2018	0,86	46,501
A2EN	A2EN	P	2019	0,66	46,501
A2HO	A2HO	P	2015	0,2	5,44
A2HO	A2HO	P	2016	1	5,44
A2HO	A2HO	P	2017	1	5,44
A2HO	A2HO	P	2018	1	5,44
A2HO	A2HO	P	2019	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2IR	A3IR	P	2015	0,09	5,44
A2IR	A3IR	P	2016	0,77	5,44
A2IR	A3IR	P	2017	1	5,44
A2IR	A3IR	P	2018	1	5,44
A2IR	A3IR	P	2019	1	5,44
A2IR	A4IR	P	2015	0,09	5,44
A2IR	A4IR	P	2016	0,77	5,44
A2IR	A4IR	P	2017	1	5,44
A2IR	A4IR	P	2018	1	5,44
A2IR	A4IR	P	2019	1	5,44
A2KU	A2KU	P	2015	0,23	5,44
A2KU	A2KU	P	2016	1	5,44
A2KU	A2KU	P	2017	1	5,44
A2KU	A2KU	P	2018	1	5,44
A2KU	A2KU	P	2019	1	5,44
A2LV	A2LV	P	2015	0,06	8,658
A2LV	A2LV	P	2016	0,73	8,658
A2LV	A2LV	P	2017	0,88	8,658
A2LV	A2LV	P	2018	1	8,658
A2LV	A2LV	P	2019	0,85	8,658
A2M	A2MZ	P	2015	1	5,44
A2M	A2MZ	P	2016	1	5,44
A2M	A2MZ	P	2017	1	5,44
A2M	A2MZ	P	2018	1	5,44
A2M	A2MZ	P	2019	1	5,44
A2OM	A2OM	P	2015	1	85,47
A2OM	A2OM	P	2016	0,19	85,47
A2OM	A2OM	P	2017	0,21	85,47
A2OM	A2OM	P	2018	0,2	85,47
A2OM	A2OM	P	2019	0,21	85,47
A2SG	A2SG	P	2015	0,14	16,967
A2SG	A2SG	P	2016	1	16,967
A2SG	A2SG	P	2017	0,88	16,967
A2SG	A2SG	P	2018	0,95	16,967
A2SG	A2SG	P	2019	0,84	16,967
A2SM	A2SM	P	2015	0,1	5,44
A2SM	A2SM	P	2016	0,87	5,44
A2SM	A2SM	P	2017	0,81	5,44
A2SM	A2SM	P	2018	0,89	5,44
A2SM	A2SM	P	2019	1	5,44
A2V	A2V	P	2015	0,29	10,79
A2V	A2V	P	2016	0,73	10,79
A2V	A2V	P	2017	0,89	10,79

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2V	A2V	P	2018	0,92	10,79
A2V	A2V	P	2019	1	10,79
A2XA	A2XA	P	2015	0,07	14,857
A2XA	A2XA	P	2016	0,62	14,857
A2XA	A2XA	P	2017	0,87	14,857
A2XA	A2XA	P	2018	1	14,857
A2XA	A2XA	P	2019	0,76	14,857
A2ZN	A2ZN	P	2015	0,06	12,557
A2ZN	A2ZN	P	2016	0,27	12,557
A2ZN	A2ZN	P	2017	1	12,557
A2ZN	A2ZN	P	2018	0,43	12,557
A2ZN	A2ZN	P	2019	0,4	12,557
B2A	B2AC	P	2015	0,5	19,346
B2A	B2AC	P	2016	1	19,346
B2A	B2AC	P	2017	1	19,346
B2A	B2AC	P	2018	1	19,346
B2A	B2AC	P	2019	1	19,346
B2A1	B2A	P	2015	0,99	22,69
B2A1	B2A	P	2016	0,94	22,69
B2A1	B2A	P	2017	0,94	22,69
B2A1	B2A	P	2018	0,94	22,69
B2A1	B2A	P	2019	0,94	22,69
B2AE	B2AE	P	2015	0,2	30,478
B2AE	B2AE	P	2016	1	30,478
B2AE	B2AE	P	2017	1	30,478
B2AE	B2AE	P	2018	1	30,478
B2AE	B2AE	P	2019	1	30,478
B2AR	B2AR	P	2015	0,23	25,19
B2AR	B2AR	P	2016	0,87	25,19
B2AR	B2AR	P	2017	1	25,19
B2AR	B2AR	P	2018	1	25,19
B2AR	B2AR	P	2019	1	25,19
B2AR	B3AR	P	2015	0,23	25,19
B2AR	B3AR	P	2016	0,87	25,19
B2AR	B3AR	P	2017	1	25,19
B2AR	B3AR	P	2018	1	25,19
B2AR	B3AR	P	2019	1	25,19
B2AS	B2AS	P	2015	0,29	10,637
B2AS	B2AS	P	2016	0,52	10,637
B2AS	B2AS	P	2017	0,86	10,637
B2AS	B2AS	P	2018	0,81	10,637
B2AS	B2AS	P	2019	1	10,637
B2AT	B2AT	P	2015	0,33	22,05

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2AT	B2AT	P	2016	0,98	22,05
B2AT	B2AT	P	2017	1	22,05
B2AT	B2AT	P	2018	1	22,05
B2AT	B2AT	P	2019	1	22,05
B2AY	B2AY	P	2015	0,05	7,376
B2AY	B2AY	P	2016	0,63	7,376
B2AY	B2AY	P	2017	0,99	7,376
B2AY	B2AY	P	2018	1	7,376
B2AY	B2AY	P	2019	0,87	7,376
B2BV	B3BV	P	2015	0,08	24,257
B2BV	B3BV	P	2016	0,89	24,257
B2BV	B3BV	P	2017	1	24,257
B2BV	B3BV	P	2018	0,99	24,257
B2BV	B3BV	P	2019	0,99	24,257
B2G	B2G	P	2015	0,33	13,23
B2G	B2G	P	2016	0,9	13,23
B2G	B2G	P	2017	1	13,23
B2G	B2G	P	2018	0,99	13,23
B2G	B2G	P	2019	1	13,23
B2LT	B2LT	P	2015	0,6	8,724
B2LT	B2LT	P	2016	0,85	8,724
B2LT	B2LT	P	2017	0,82	8,724
B2LT	B2LT	P	2018	1	8,724
B2LT	B2LT	P	2019	0,8	8,724
B2M	B2MY	P	2015	0,23	5,44
B2M	B2MY	P	2016	1	5,44
B2M	B2MY	P	2017	1	5,44
B2M	B2MY	P	2018	1	5,44
B2M	B2MY	P	2019	1	5,44
B2MW	B2MW	P	2015	0,2	17,015
B2MW	B2MW	P	2016	0,51	17,015
B2MW	B2MW	P	2017	0,96	17,015
B2MW	B2MW	P	2018	0,75	17,015
B2MW	B2MW	P	2019	0,68	17,015
B2NP	B2NP	P	2015	0,07	29,838
B2NP	B2NP	P	2016	1	29,838
B2NP	B2NP	P	2017	0,77	29,838
B2NP	B2NP	P	2018	0,8	29,838
B2NP	B2NP	P	2019	0,69	29,838
B2P	B2P	P	2015	0,34	15,45
B2P	B2P	P	2016	0,49	15,45
B2P	B2P	P	2017	0,71	15,45
B2P	B2P	P	2018	1	15,45

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2P	B2P	P	2019	1	15,45
B2SN	B2SN	P	2015	0,04	16,712
B2SN	B2SN	P	2016	0,3	16,712
B2SN	B2SN	P	2017	0,89	16,712
B2SN	B2SN	P	2018	0,96	16,712
B2SN	B2SN	P	2019	1	16,712
B2T	B2T	P	2015	0,68	9,85
B2T	B2T	P	2016	0,69	9,85
B2T	B2T	P	2017	0,91	9,85
B2T	B2T	P	2018	0,92	9,85
B2T	B2T	P	2019	0,91	9,85
B2YG	B2YG	P	2015	0,2	7,344
B2YG	B2YG	P	2016	1	7,344
B2YG	B2YG	P	2017	1	7,344
B2YG	B2YG	P	2018	1	7,344
B2YG	B2YG	P	2019	1	7,344
C2AR	C2AR	P	2015	0,2	7,551
C2AR	C2AR	P	2016	1	7,551
C2AR	C2AR	P	2017	1	7,551
C2AR	C2AR	P	2018	1	7,551
C2AR	C2AR	P	2019	1	7,551
C2AR	C3AR	P	2015	0,2	7,551
C2AR	C3AR	P	2016	1	7,551
C2AR	C3AR	P	2017	1	7,551
C2AR	C3AR	P	2018	1	7,551
C2AR	C3AR	P	2019	1	7,551
C2FR	C2FR	P	2015	0,76	13,831
C2FR	C2FR	P	2016	0,89	13,831
C2FR	C2FR	P	2017	1	13,831
C2FR	C2FR	P	2018	0,94	13,831
C2FR	C2FR	P	2019	0,93	13,831
C2I	C2IT	P	2015	0,2	5,44
C2I	C2IT	P	2016	1	5,44
C2I	C2IT	P	2017	1	5,44
C2I	C2IT	P	2018	1	5,44
C2I	C2IT	P	2019	1	5,44
C2NA	C2NA	P	2015	0,29	29,44
C2NA	C2NA	P	2016	0,66	29,44
C2NA	C2NA	P	2017	0,59	29,44
C2NA	C2NA	P	2018	0,59	29,44
C2NA	C2NA	P	2019	0,59	29,44
C2ON	C2ON	P	2015	0,52	23,694
C2ON	C2ON	P	2016	0,85	23,694

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
C2ON	C2ON	P	2017	1	23,694
C2ON	C2ON	P	2018	1	23,694
C2ON	C2ON	P	2019	1	23,694
C2RG	C2RG	P	2015	0,17	11,241
C2RG	C2RG	P	2016	0,72	11,241
C2RG	C2RG	P	2017	0,74	11,241
C2RG	C2RG	P	2018	0,75	11,241
C2RG	C2RG	P	2019	1	11,241
C2RI	C3RI	P	2015	0,2	16,279
C2RI	C3RI	P	2016	1	16,279
C2RI	C3RI	P	2017	0,72	16,279
C2RI	C3RI	P	2018	0,8	16,279
C2RI	C3RI	P	2019	0,89	16,279
C2S	C2SC	P	2015	0,2	5,44
C2S	C2SC	P	2016	1	5,44
C2S	C2SC	P	2017	1	5,44
C2S	C2SC	P	2018	1	5,44
C2S	C2SC	P	2019	1	5,44
C2SG	C2SG	P	2015	0,92	18,976
C2SG	C2SG	P	2016	1	18,976
C2SG	C2SG	P	2017	1	18,976
C2SG	C2SG	P	2018	1	18,976
C2SG	C2SG	P	2019	1	18,976
C2SG	C3SG	P	2015	0,92	18,976
C2SG	C3SG	P	2016	1	18,976
C2SG	C3SG	P	2017	1	18,976
C2SG	C3SG	P	2018	1	18,976
C2SG	C3SG	P	2019	1	18,976
C2V	C2VX	P	2015	0,3	5,44
C2V	C2VX	P	2016	1	5,44
C2V	C2VX	P	2017	0,47	5,44
C2V	C2VX	P	2018	0,47	5,44
C2V	C2VX	P	2019	0,47	5,44
D2AI	D2AI	P	2015	0,06	10,622
D2AI	D2AI	P	2016	0,88	10,622
D2AI	D2AI	P	2017	1	10,622
D2AI	D2AI	P	2018	0,97	10,622
D2AI	D2AI	P	2019	1	10,622
D2B1	D3B1	P	2015	0,2	6,098
D2B1	D3B1	P	2016	0,53	6,098
D2B1	D3B1	P	2017	0,51	6,098
D2B1	D3B1	P	2018	0,51	6,098
D2B1	D3B1	P	2019	0,52	6,098

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
D2BK	D2BK	P	2015	0,09	22,49
D2BK	D2BK	P	2016	0,79	22,49
D2BK	D2BK	P	2017	1	22,49
D2BK	D2BK	P	2018	0,86	22,49
D2BK	D2BK	P	2019	0,86	22,49
D2BK	D3BK	P	2015	0,09	22,49
D2BK	D3BK	P	2016	0,79	22,49
D2BK	D3BK	P	2017	1	22,49
D2BK	D3BK	P	2018	0,86	22,49
D2BK	D3BK	P	2019	0,86	22,49
D2GE	D2GE	P	2015	0,61	6,14
D2GE	D2GE	P	2016	0,61	6,14
D2GE	D2GE	P	2017	0,75	6,14
D2GE	D2GE	P	2018	0,52	6,14
D2GE	D2GE	P	2019	0,51	6,14
D2SM	D2SM	P	2015	0,26	5,44
D2SM	D2SM	P	2016	0,28	5,44
D2SM	D2SM	P	2017	1	5,44
D2SM	D2SM	P	2018	0,56	5,44
D2SM	D2SM	P	2019	1	5,44
D2TE	D2TE	P	2015	0,04	9,124
D2TE	D2TE	P	2016	0,53	9,124
D2TE	D2TE	P	2017	0,88	9,124
D2TE	D2TE	P	2018	1	9,124
D2TE	D2TE	P	2019	0,94	9,124
E2AS	E2AS	P	2015	0,11	12,902
E2AS	E2AS	P	2016	1	12,902
E2AS	E2AS	P	2017	0,83	12,902
E2AS	E2AS	P	2018	0,82	12,902
E2AS	E2AS	P	2019	0,81	12,902
E2NL	E2NL	P	2015	0,11	15,644
E2NL	E2NL	P	2016	0,76	15,644
E2NL	E2NL	P	2017	0,93	15,644
E2NL	E2NL	P	2018	1	15,644
E2NL	E2NL	P	2019	0,99	15,644
E2NT	E2NT	P	2015	0,15	14,051
E2NT	E2NT	P	2016	0,7	14,051
E2NT	E2NT	P	2017	0,82	14,051
E2NT	E2NT	P	2018	1	14,051
E2NT	E2NT	P	2019	0,94	14,051
E2OA	E2OA	P	2015	0,04	13,799
E2OA	E2OA	P	2016	0,49	13,799
E2OA	E2OA	P	2017	1	13,799

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
E2OA	E2OA	P	2018	0,75	13,799
E2OA	E2OA	P	2019	0,8	13,799
E2SL	E2SL	P	2015	0,06	5,44
E2SL	E2SL	P	2016	1	5,44
E2SL	E2SL	P	2017	0,46	5,44
E2SL	E2SL	P	2018	0,9	5,44
E2SL	E2SL	P	2019	1	5,44
F2TE	F2TE	P	2015	0,17	12,969
F2TE	F2TE	P	2016	0,79	12,969
F2TE	F2TE	P	2017	0,89	12,969
F2TE	F2TE	P	2018	0,98	12,969
F2TE	F2TE	P	2019	1	12,969
G2E	G2EC	P	2015	0,5	6,783
G2E	G2EC	P	2016	0,25	6,783
G2E	G2EC	P	2017	0,35	6,783
G2E	G2EC	P	2018	1	6,783
G2E	G2EC	P	2019	0,25	6,783
G2EB	G2EB	P	2015	0,2	5,44
G2EB	G2EB	P	2016	1	5,44
G2EB	G2EB	P	2017	1	5,44
G2EB	G2EB	P	2018	1	5,44
G2EB	G2EB	P	2019	1	5,44
G2IV	G2IV	P	2015	0,2	5,44
G2IV	G2IV	P	2016	1	5,44
G2IV	G2IV	P	2017	1	5,44
G2IV	G2IV	P	2018	1	5,44
G2IV	G2IV	P	2019	1	5,44
G2OB	G2OB	P	2015	0,05	14,695
G2OB	G2OB	P	2016	0,55	14,695
G2OB	G2OB	P	2017	0,87	14,695
G2OB	G2OB	P	2018	1	14,695
G2OB	G2OB	P	2019	1	14,695
G2SK	G3SK	P	2015	0,1	12,7
G2SK	G3SK	P	2016	0,6	12,7
G2SK	G3SK	P	2017	0,61	12,7
G2SK	G3SK	P	2018	0,94	12,7
G2SK	G3SK	P	2019	1	12,7
G2ZF	G2ZF	P	2015	0,21	10,448
G2ZF	G2ZF	P	2016	0,67	10,448
G2ZF	G2ZF	P	2017	1	10,448
G2ZF	G2ZF	P	2018	0,99	10,448
G2ZF	G2ZF	P	2019	0,98	10,448
H2EN	H2EN	P	2015	0,2	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
H2EN	H2EN	P	2016	1	5,44
H2EN	H2EN	P	2017	1	5,44
H2EN	H2EN	P	2018	1	5,44
H2EN	H2EN	P	2019	1	5,44
H2OL	H2OL	P	2015	0,2	5,498
H2OL	H2OL	P	2016	1	5,498
H2OL	H2OL	P	2017	0,1	5,498
H2OL	H2OL	P	2018	1	5,498
H2OL	H2OL	P	2019	1	5,498
H2SB	H2SB	P	2015	0,06	26,963
H2SB	H2SB	P	2016	0,34	26,963
H2SB	H2SB	P	2017	0,61	26,963
H2SB	H2SB	P	2018	1	26,963
H2SB	H2SB	P	2019	1	26,963
I2B	I2BM	P	2015	0,44	5,44
I2B	I2BM	P	2016	1	5,44
I2B	I2BM	P	2017	1	5,44
I2B	I2BM	P	2018	1	5,44
I2B	I2BM	P	2019	1	5,44
I2BE	I2BE	P	2015	0,18	18,312
I2BE	I2BE	P	2016	1	18,312
I2BE	I2BE	P	2017	0,94	18,312
I2BE	I2BE	P	2018	0,92	18,312
I2BE	I2BE	P	2019	0,93	18,312
I2ES	I2ES	P	2015	0,34	26,542
I2ES	I2ES	P	2016	0,87	26,542
I2ES	I2ES	P	2017	0,87	26,542
I2ES	I2ES	P	2018	1	26,542
I2ES	I2ES	P	2019	0,94	26,542
I2ES	I3ES	P	2015	0,17	26,542
I2ES	I3ES	P	2016	0,87	26,542
I2ES	I3ES	P	2017	0,87	26,542
I2ES	I3ES	P	2018	1	26,542
I2ES	I3ES	P	2019	0,94	26,542
I2N	I2NT	P	2015	0,5	5,44
I2N	I2NT	P	2016	0,89	5,44
I2N	I2NT	P	2017	0,89	5,44
I2N	I2NT	P	2018	0,9	5,44
I2N	I2NT	P	2019	0,89	5,44
I2NN	I2NN	P	2015	0,59	60,052
I2NN	I2NN	P	2016	1	60,052
I2NN	I2NN	P	2017	0,9	60,052
I2NN	I2NN	P	2018	0,94	60,052

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
I2NN	I2NN	P	2019	0,91	60,052
I2SP	I2SP	P	2015	0,09	24,901
I2SP	I2SP	P	2016	0,89	24,901
I2SP	I2SP	P	2017	0,93	24,901
I2SP	I2SP	P	2018	0,97	24,901
I2SP	I2SP	P	2019	1	24,901
I2TK	I2TK	P	2015	0,48	26,479
I2TK	I2TK	P	2016	0,69	26,479
I2TK	I2TK	P	2017	0,81	26,479
I2TK	I2TK	P	2018	0,8	26,479
I2TK	I2TK	P	2019	1	26,479
I2X	I3XD	P	2015	0,99	39,073
I2X	I3XD	P	2016	0,99	39,073
I2X	I3XD	P	2017	0,99	39,073
I2X	I3XD	P	2018	1	39,073
I2X	I3XD	P	2019	1	39,073
I2X	I4XD	P	2015	0,99	39,073
I2X	I4XD	P	2016	0,99	39,073
I2X	I4XD	P	2017	0,99	39,073
I2X	I4XD	P	2018	1	39,073
I2X	I4XD	P	2019	1	39,073
I2X	I5XD	P	2015	0,99	39,073
I2X	I5XD	P	2016	0,99	39,073
I2X	I5XD	P	2017	0,99	39,073
I2X	I5XD	P	2018	1	39,073
I2X	I5XD	P	2019	1	39,073
I2X	I6XD	P	2015	0,99	39,073
I2X	I6XD	P	2016	0,99	39,073
I2X	I6XD	P	2017	0,99	39,073
I2X	I6XD	P	2018	1	39,073
I2X	I6XD	P	2019	1	39,073
J2N	J2NJ	P	2015	0,1	6,553
J2N	J2NJ	P	2016	1	6,553
J2N	J2NJ	P	2017	0,8	6,553
J2N	J2NJ	P	2018	0,81	6,553
J2N	J2NJ	P	2019	0,8	6,553
J2P	J2PM	P	2015	0,21	5,44
J2P	J2PM	P	2016	1	5,44
J2P	J2PM	P	2017	1	5,44
J2P	J2PM	P	2018	1	5,44
J2P	J2PM	P	2019	1	5,44
K2O	K2OF	P	2015	0,46	5,44
K2O	K2OF	P	2016	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
K2O	K2OF	P	2017	1	5,44
K2O	K2OF	P	2018	1	5,44
K2O	K2OF	P	2019	1	5,44
K2P	K2PN	P	2015	0,06	138,118
K2P	K2PN	P	2016	1	138,118
K2P	K2PN	P	2017	0,17	138,118
K2P	K2PN	P	2018	0,14	138,118
K2P	K2PN	P	2019	0,17	138,118
K2P	K3PN	P	2015	0,06	138,118
K2P	K3PN	P	2016	1	138,118
K2P	K3PN	P	2017	0,17	138,118
K2P	K3PN	P	2018	0,14	138,118
K2P	K3PN	P	2019	0,17	138,118
L2DV	L2DV	P	2015	0,2	5,44
L2DV	L2DV	P	2016	1	5,44
L2DV	L2DV	P	2017	1	5,44
L2DV	L2DV	P	2018	1	5,44
L2DV	L2DV	P	2019	1	5,44
L2HA	L2HA	P	2015	0,36	28,096
L2HA	L2HA	P	2016	1	28,096
L2HA	L2HA	P	2017	1	28,096
L2HA	L2HA	P	2018	1	28,096
L2HA	L2HA	P	2019	1	28,096
L2IN	L2IN	P	2015	0,2	9,674
L2IN	L2IN	P	2016	0,2	9,674
L2IN	L2IN	P	2017	0,32	9,674
L2IN	L2IN	P	2018	0,4	9,674
L2IN	L2IN	P	2019	0,52	9,674
L2OR	L2OR	P	2015	0,05	12,126
L2OR	L2OR	P	2016	0,54	12,126
L2OR	L2OR	P	2017	0,72	12,126
L2OR	L2OR	P	2018	0,78	12,126
L2OR	L2OR	P	2019	1	12,126
M2C	M2CD	P	2015	0,26	17,803
M2C	M2CD	P	2016	1	17,803
M2C	M2CD	P	2017	0,27	17,803
M2C	M2CD	P	2018	0,27	17,803
M2C	M2CD	P	2019	0,27	17,803
M2EO	M2EO	P	2015	0,04	42,645
M2EO	M2EO	P	2016	0,84	42,645
M2EO	M2EO	P	2017	0,99	42,645
M2EO	M2EO	P	2018	1	42,645
M2EO	M2EO	P	2019	1	42,645

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
M2M	M2MM	P	2015	0,4	5,44
M2M	M2MM	P	2016	1	5,44
M2M	M2MM	P	2017	1	5,44
M2M	M2MM	P	2018	1	5,44
M2M	M2MM	P	2019	1	5,44
M2OF	M2OF	P	2015	0,09	5,44
M2OF	M2OF	P	2016	1	5,44
M2OF	M2OF	P	2017	0,99	5,44
M2OF	M2OF	P	2018	1	5,44
M2OF	M2OF	P	2019	0,99	5,44
M2OH	M2OH	P	2015	0,21	10,922
M2OH	M2OH	P	2016	0,71	10,922
M2OH	M2OH	P	2017	0,91	10,922
M2OH	M2OH	P	2018	1	10,922
M2OH	M2OH	P	2019	0,99	10,922
M2RK	M2RK	P	2015	0,2	32,329
M2RK	M2RK	P	2016	0,18	32,329
M2RK	M2RK	P	2017	0,85	32,329
M2RK	M2RK	P	2018	0,85	32,329
M2RK	M2RK	P	2019	0,85	32,329
M2RW	M2RW	P	2015	0,99	5,44
M2RW	M2RW	P	2016	1	5,44
M2RW	M2RW	P	2017	1	5,44
M2RW	M2RW	P	2018	1	5,44
M2RW	M2RW	P	2019	1	5,44
M2S	M2ST	P	2015	0,12	5,44
M2S	M2ST	P	2016	0,99	5,44
M2S	M2ST	P	2017	0,99	5,44
M2S	M2ST	P	2018	1	5,44
M2S	M2ST	P	2019	0,99	5,44
M2UV	M2UV	P	2015	0,07	5,447
M2UV	M2UV	P	2016	0,77	5,447
M2UV	M2UV	P	2017	0,9	5,447
M2UV	M2UV	P	2018	0,97	5,447
M2UV	M2UV	P	2019	1	5,447
N2ES	N2ES	P	2015	0,08	8,366
N2ES	N2ES	P	2016	0,84	8,366
N2ES	N2ES	P	2017	1	8,366
N2ES	N2ES	P	2018	0,95	8,366
N2ES	N2ES	P	2019	0,92	8,366
N2G	N2G	P	2015	0,06	22,42
N2G	N2G	P	2016	0,08	22,42
N2G	N2G	P	2017	0,99	22,42

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
N2G	N2G	P	2018	0,2	22,42
N2G	N2G	P	2019	0,22	22,42
N2OA	N2OA	P	2015	0,16	44,997
N2OA	N2OA	P	2016	1	44,997
N2OA	N2OA	P	2017	0,48	44,997
N2OA	N2OA	P	2018	0,45	44,997
N2OA	N2OA	P	2019	0,45	44,997
N2OA	N3OA	P	2015	0,16	44,997
N2OA	N3OA	P	2016	1	44,997
N2OA	N3OA	P	2017	0,48	44,997
N2OA	N3OA	P	2018	0,45	44,997
N2OA	N3OA	P	2019	0,45	44,997
N2OV	N2OV	P	2015	0,08	6,034
N2OV	N2OV	P	2016	0,85	6,034
N2OV	N2OV	P	2017	1	6,034
N2OV	N2OV	P	2018	0,94	6,034
N2OV	N2OV	P	2019	0,9	6,034
P2E	P2EP	P	2015	0,46	5,44
P2E	P2EP	P	2016	0,99	5,44
P2E	P2EP	P	2017	0,99	5,44
P2E	P2EP	P	2018	1	5,44
P2E	P2EP	P	2019	0,99	5,44
P2ER	P2ER	P	2015	0,48	5,44
P2ER	P2ER	P	2016	0,58	5,44
P2ER	P2ER	P	2017	0,88	5,44
P2ER	P2ER	P	2018	0,94	5,44
P2ER	P2ER	P	2019	0,81	5,44
P2FE	P2FE	P	2015	0,44	5,44
P2FE	P2FE	P	2016	0,69	5,44
P2FE	P2FE	P	2017	0,99	5,44
P2FE	P2FE	P	2018	1	5,44
P2FE	P2FE	P	2019	0,99	5,44
P2HI	P2HI	P	2015	0,06	13,215
P2HI	P2HI	P	2016	0,55	13,215
P2HI	P2HI	P	2017	0,94	13,215
P2HI	P2HI	P	2018	1	13,215
P2HI	P2HI	P	2019	0,91	13,215
P2M	P2M	P	2015	0,1	5,44
P2M	P2M	P	2016	0,75	5,44
P2M	P2M	P	2017	0,99	5,44
P2M	P2M	P	2018	1	5,44
P2M	P2M	P	2019	0,99	5,44
P2PX	P2PX	P	2015	0,16	9,329

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
P2PX	P2PX	P	2016	1	9,329
P2PX	P2PX	P	2017	0,93	9,329
P2PX	P2PX	P	2018	0,96	9,329
P2PX	P2PX	P	2019	1	9,329
P2U4	P2U4	P	2015	0,02	16,899
P2U4	P2U4	P	2016	0,77	16,899
P2U4	P2U4	P	2017	1	16,899
P2U4	P2U4	P	2018	1	16,899
P2U4	P2U4	P	2019	1	16,899
R2DA	R2DA	P	2015	0,38	15,467
R2DA	R2DA	P	2016	0,91	15,467
R2DA	R2DA	P	2017	0,91	15,467
R2DA	R2DA	P	2018	0,98	15,467
R2DA	R2DA	P	2019	1	15,467
R2EP	R2EP	P	2015	0,2	24,885
R2EP	R2EP	P	2016	0,38	24,885
R2EP	R2EP	P	2017	0,45	24,885
R2EP	R2EP	P	2018	0,47	24,885
R2EP	R2EP	P	2019	0,48	24,885
R2EP	R3EP	P	2015	0,2	24,885
R2EP	R3EP	P	2016	0,38	24,885
R2EP	R3EP	P	2017	0,45	24,885
R2EP	R3EP	P	2018	0,47	24,885
R2EP	R3EP	P	2019	0,48	24,885
R2NL	R2NL	P	2015	0,13	16,059
R2NL	R2NL	P	2016	0,75	16,059
R2NL	R2NL	P	2017	0,81	16,059
R2NL	R2NL	P	2018	1	16,059
R2NL	R2NL	P	2019	0,91	16,059
R2OG	R2OG	P	2015	0,09	5,44
R2OG	R2OG	P	2016	0,9	5,44
R2OG	R2OG	P	2017	1	5,44
R2OG	R2OG	P	2018	0,99	5,44
R2OG	R2OG	P	2019	0,97	5,44
R2TZ	R2TZ	P	2015	0,23	14,4
R2TZ	R2TZ	P	2016	1	14,4
R2TZ	R2TZ	P	2017	0,74	14,4
R2TZ	R2TZ	P	2018	0,73	14,4
R2TZ	R2TZ	P	2019	0,73	14,4
R2UK	S2RE	P	2015	0,07	8,487
R2UK	S2RE	P	2016	0,72	8,487
R2UK	S2RE	P	2017	1	8,487
R2UK	S2RE	P	2018	1	8,487

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
R2UK	S2RE	P	2019	1	8,487
R2UK	S3RE	P	2015	0,07	8,487
R2UK	S3RE	P	2016	0,72	8,487
R2UK	S3RE	P	2017	1	8,487
R2UK	S3RE	P	2018	1	8,487
R2UK	S3RE	P	2019	1	8,487
R2UK	S4RE	P	2015	0,07	8,487
R2UK	S4RE	P	2016	0,72	8,487
R2UK	S4RE	P	2017	1	8,487
R2UK	S4RE	P	2018	1	8,487
R2UK	S4RE	P	2019	1	8,487
R2WE	R2WE	P	2015	0,05	12,367
R2WE	R2WE	P	2016	0,77	12,367
R2WE	R2WE	P	2017	0,98	12,367
R2WE	R2WE	P	2018	0,94	12,367
R2WE	R2WE	P	2019	1	12,367
R2WE	R3WE	P	2015	0,05	12,367
R2WE	R3WE	P	2016	0,77	12,367
R2WE	R3WE	P	2017	0,98	12,367
R2WE	R3WE	P	2018	0,94	12,367
R2WE	R3WE	P	2019	1	12,367
S2AP	S2AP	P	2015	0,12	7,034
S2AP	S2AP	P	2016	1	7,034
S2AP	S2AP	P	2017	1	7,034
S2AP	S2AP	P	2018	1	7,034
S2AP	S2AP	P	2019	1	7,034
S2AP	S3AP	P	2015	0,12	7,034
S2AP	S3AP	P	2016	1	7,034
S2AP	S3AP	P	2017	1	7,034
S2AP	S3AP	P	2018	1	7,034
S2AP	S3AP	P	2019	1	7,034
S2CM	S2CM	P	2015	0,07	6,726
S2CM	S2CM	P	2016	0,79	6,726
S2CM	S2CM	P	2017	1	6,726
S2CM	S2CM	P	2018	0,97	6,726
S2CM	S2CM	P	2019	0,96	6,726
S2DF	S2DF	P	2015	0,16	65,49
S2DF	S2DF	P	2016	0,63	65,49
S2DF	S2DF	P	2017	0,4	65,49
S2DF	S2DF	P	2018	1	65,49
S2DF	S2DF	P	2019	1	65,49
S2EJ	S2EJ	P	2015	0,47	5,44
S2EJ	S2EJ	P	2016	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2EJ	S2EJ	P	2017	1	5,44
S2EJ	S2EJ	P	2018	1	5,44
S2EJ	S2EJ	P	2019	1	5,44
S2GE	S2GE	P	2015	0,2	34,554
S2GE	S2GE	P	2016	0,63	34,554
S2GE	S2GE	P	2017	0,73	34,554
S2GE	S2GE	P	2018	0,78	34,554
S2GE	S2GE	P	2019	0,67	34,554
S2GS	S2GS	P	2015	0,15	21,269
S2GS	S2GS	P	2016	0,89	21,269
S2GS	S2GS	P	2017	1	21,269
S2GS	S2GS	P	2018	1	21,269
S2GS	S2GS	P	2019	1	21,269
S2IE	S2IE	P	2016	0,76	8,576
S2IE	S2IE	P	2017	1	8,576
S2IE	S2IE	P	2018	1	8,576
S2IE	S2IE	P	2019	1	8,576
S2IE	S3IE	P	2015	0,06	8,576
S2IE	S3IE	P	2016	0,76	8,576
S2IE	S3IE	P	2017	1	8,576
S2IE	S3IE	P	2018	1	8,576
S2IE	S3IE	P	2019	1	8,576
S2ND	S2ND	P	2015	0,1	8,928
S2ND	S2ND	P	2016	0,75	8,928
S2ND	S2ND	P	2017	1	8,928
S2ND	S2ND	P	2018	0,83	8,928
S2ND	S2ND	P	2019	0,96	8,928
S2ND	S3ND	P	2015	0,1	8,928
S2ND	S3ND	P	2016	0,75	8,928
S2ND	S3ND	P	2017	1	8,928
S2ND	S3ND	P	2018	0,83	8,928
S2ND	S3ND	P	2019	0,96	8,928
S2NW	S2NW	P	2015	0,09	5,44
S2NW	S2NW	P	2016	0,9	5,44
S2NW	S2NW	P	2017	0,97	5,44
S2NW	S2NW	P	2018	0,98	5,44
S2NW	S2NW	P	2019	1	5,44
S2QU	S2QU	P	2015	0,13	7,686
S2QU	S2QU	P	2016	0,63	7,686
S2QU	S2QU	P	2017	0,83	7,686
S2QU	S2QU	P	2018	1	7,686
S2SD	S2SD	P	2015	0,08	24,064
S2SD	S2SD	P	2016	1	24,064

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2SD	S2SD	P	2017	0,89	24,064
S2SD	S2SD	P	2018	0,83	24,064
S2SD	S2SD	P	2019	0,83	24,064
S2SE	S2SE	P	2015	1	17,11
S2SE	S2SE	P	2016	0,9	17,11
S2SE	S2SE	P	2017	0,37	17,11
S2SE	S2SE	P	2018	0,12	17,11
S2SE	S2SE	P	2019	0,12	17,11
S2VT	S2VT	P	2015	0,382545	21,93
S2VT	S2VT	P	2016	0,8	21,93
S2VT	S2VT	P	2017	0,67	21,93
S2VT	S2VT	P	2018	0,61	21,93
S2VT	S2VT	P	2019	0,61	21,93
S2YN	S2YN	P	2015	0,14	6,519
S2YN	S2YN	P	2016	0,72	6,519
S2YN	S2YN	P	2017	0,79	6,519
S2YN	S2YN	P	2018	0,89	6,519
S2YN	S2YN	P	2019	1	6,519
T2KA	T2KA	P	2015	0,2	36,103
T2KA	T2KA	P	2016	0,96	36,103
T2KA	T2KA	P	2017	0,95	36,103
T2KA	T2KA	P	2018	0,98	36,103
T2KA	T2KA	P	2019	1	36,103
T2NE	T2NE	P	2015	0,16	25,085
T2NE	T2NE	P	2016	1	25,085
T2NE	T2NE	P	2017	0,43	25,085
T2NE	T2NE	P	2018	0,43	25,085
T2NE	T2NE	P	2019	0,44	25,085
T2OT	T2OT	P	2015	0,09	16,083
T2OT	T2OT	P	2016	0,49	16,083
T2OT	T2OT	P	2017	0,44	16,083
T2OT	T2OT	P	2018	0,99	16,083
T2OT	T2OT	P	2019	1	16,083
T2QI	T2QI	P	2015	1	80,446
T2QI	T2QI	P	2016	0,25	80,446
T2QI	T2QI	P	2017	0,15	80,446
T2QI	T2QI	P	2018	0,14	80,446
T2QI	T2QI	P	2019	0,14	80,446
T2SC	T2SC	P	2015	0,69	39,6
T2SC	T2SC	P	2016	1	39,6
T2SC	T2SC	P	2017	0,78	39,6
T2SC	T2SC	P	2018	0,79	39,6
T2SC	T2SC	P	2019	0,78	39,6

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
U2BL	U2BL	P	2015	0,11	7,304
U2BL	U2BL	P	2016	0,55	7,304
U2BL	U2BL	P	2017	0,76	7,304
U2BL	U2BL	P	2018	0,98	7,304
U2BL	U2BL	P	2019	1	7,304
U2BS	U2BS	P	2015	0,42	70,401
U2BS	U2BS	P	2016	1	70,401
U2BS	U2BS	P	2017	0,6	70,401
U2BS	U2BS	P	2018	0,56	70,401
U2BS	U2BS	P	2019	0,51	70,401
U2EI	U2EI	P	2015	0,26	50
U2EI	U2EI	P	2016	1	50
U2EI	U2EI	P	2017	1	50
U2EI	U2EI	P	2018	1	50
U2EI	U2EI	P	2019	1	50
U2HR	U2HR	P	2015	0,2	75,27
U2HR	U2HR	P	2016	0,3	75,27
U2HR	U2HR	P	2017	0,91	75,27
U2HR	U2HR	P	2018	0,89	75,27
U2HR	U2HR	P	2019	0,89	75,27
U2NI	U2NI	P	2015	0,2	7,836
U2NI	U2NI	P	2016	0,69	7,836
U2NI	U2NI	P	2017	0,9	7,836
U2NI	U2NI	P	2018	0,93	7,836
U2NI	U2NI	P	2019	1	7,836
V2AC	V2AC	P	2015	0,2	27,668
V2AC	V2AC	P	2016	0,36	27,668
V2AC	V2AC	P	2017	1	27,668
V2AC	V2AC	P	2018	0,12	27,668
V2AC	V2AC	P	2019	1	27,668
V2O	V2O	P	2015	0,2	6,37
V2O	V2O	P	2016	0,68	6,37
V2O	V2O	P	2017	0,81	6,37
V2O	V2O	P	2018	0,87	6,37
V2O	V2O	P	2019	1	6,37
V2O	V3O	P	2015	0,2	6,37
V2O	V3O	P	2016	0,68	6,37
V2O	V3O	P	2017	0,81	6,37
V2O	V3O	P	2018	0,87	6,37
V2O	V3O	P	2019	1	6,37
V2O	V4O	P	2015	0,2	6,37
V2O	V4O	P	2016	0,68	6,37
V2O	V4O	P	2017	0,81	6,37

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
V2O	V4O	P	2018	0,87	6,37
V2O	V4O	P	2019	1	6,37
V2VD	V2VD	P	2015	0,2	5,44
V2VD	V2VD	P	2016	1	5,44
V2VD	V2VD	P	2017	1	5,44
V2VD	V2VD	P	2018	1	5,44
V2VD	V2VD	P	2019	1	5,44
V2VU	V2VU	P	2015	0,14	34,809
V2VU	V2VU	P	2016	1	34,809
V2VU	V2VU	P	2017	1	34,809
V2VU	V2VU	P	2018	1	34,809
V2VU	V2VU	P	2019	1	34,809
V2VU	V3VU	P	2015	0,14	34,809
V2VU	V3VU	P	2016	1	34,809
V2VU	V3VU	P	2017	1	34,809
V2VU	V3VU	P	2018	1	34,809
V2VU	V3VU	P	2019	1	34,809
V2VU	V4VU	P	2015	0,14	34,809
V2VU	V4VU	P	2016	1	34,809
V2VU	V4VU	P	2017	1	34,809
V2VU	V4VU	P	2018	1	34,809
V2VU	V4VU	P	2019	1	34,809
V2W	V2W3	P	2015	0,06	5,44
V2W	V2W3	P	2016	0,96	5,44
V2W	V2W3	P	2017	0,97	5,44
V2W	V2W3	P	2018	0,94	5,44
V2W	V2W3	P	2019	1	5,44
W2MT	W2MT	P	2015	0,5	5,44
W2MT	W2MT	P	2016	1	5,44
W2MT	W2MT	P	2017	1	5,44
W2MT	W2MT	P	2018	1	5,44
W2MT	W2MT	P	2019	1	5,44
X2CA	X2CA	P	2015	0,07	34,756
X2CA	X2CA	P	2016	0,95	34,756
X2CA	X2CA	P	2017	0,96	34,756
X2CA	X2CA	P	2018	1	34,756
X2CA	X2CA	P	2019	0,91	34,756
Z2UR	Z2UR	P	2015	0,05	7,562
Z2UR	Z2UR	P	2016	0,48	7,562
Z2UR	Z2UR	P	2017	0,62	7,562
Z2UR	Z2UR	P	2018	1	7,562
Z2UR	Z2UR	P	2019	0,84	7,562
EBD	FEBD	P	2015	0,97	12,55

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
EBD	FEBD	P	2016	0,87	12,55
EBD	FEBD	P	2017	1	12,55
EBD	FEBD	P	2018	0,94	12,55
EBD	FEBD	P	2019	0,94	12,55
EED	FEED	P	2015	0,1	31,36
EED	FEED	P	2016	0,18	31,36
EED	FEED	P	2017	1	31,36
EED	FEED	P	2018	1	31,36
EED	FEED	P	2019	1	31,36
EID	FEID	P	2015	0,14	14,73
EID	FEID	P	2016	1	14,73
EID	FEID	P	2017	1	14,73
EID	FEID	P	2018	1	14,73
EID	FEID	P	2019	1	14,73
ETD	FETD	P	2015	0,9	9,59
ETD	FETD	P	2016	1	9,59
ETD	FETD	P	2017	0,7	9,59
ETD	FETD	P	2018	0,71	9,59
ETD	FETD	P	2019	0,71	9,59
EUD	FEUD	P	2015	1	5,5
EUD	FEUD	P	2016	0,18	5,5
EUD	FEUD	P	2017	0,37	5,5
EUD	FEUD	P	2018	0,1	5,5
EUD	FEUD	P	2019	0,1	5,5
P2ER	P2ER	P	2015	0,48	5,44
P2ER	P2ER	P	2016	0,58	5,44
P2ER	P2ER	P	2017	0,88	5,44
P2ER	P2ER	P	2018	0,94	5,44
P2ER	P2ER	P	2019	0,81	5,44
SBD	FSBD	P	2015	1	6,78
SBD	FSBD	P	2016	0,59	6,78
SBD	FSBD	P	2017	0,23	6,78
SBD	FSBD	P	2018	1	6,78
SBD	FSBD	P	2019	1	6,78
SED	FSED	P	2015	0,82	5,44
SED	FSED	P	2016	1	5,44
SED	FSED	P	2017	0,93	5,44
SED	FSED	P	2018	0,94	5,44
SED	FSED	P	2019	0,93	5,44
STD	FSTD	P	2015	1	6,5
STD	FSTD	P	2016	0,7	6,5
STD	FSTD	P	2017	0,37	6,5
STD	FSTD	P	2018	0,19	6,5

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
STD	FSTD	P	2019	0,1	6,5
SUD	FSUD	P	2015	1	5,44
SUD	FSUD	P	2016	0,28	5,44
SUD	FSUD	P	2017	0,32	5,44
SUD	FSUD	P	2018	0,12	5,44
SUD	FSUD	P	2019	0,12	5,44
SVD	FSID	P	2015	0,63	5,56
SVD	FSID	P	2016	0,12	5,56
SVD	FSID	P	2017	0,17	5,56
SVD	FSID	P	2018	0,93	5,56
SVD	FSID	P	2019	1	5,56