clear to trade

eurex clearing *circular 087/16*

Date: 1 July 2016
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 11 July 2016

Related Eurex Clearing circular: 053/16

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 11 July 2016

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **11 July 2016**.

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 and Sector Index Dividend Futures).

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Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 11 July 2016

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2A	A2AP	P	2016	0,5	49,367
A2A	A2AP	P	2017	0,99	49,367
A2A	A2AP	P	2018	1	49,367
A2A	A2AP	P	2019	1	49,367
A2A	A2AP	P	2020	1	49,367
A2AL	A2AL	P	2016	0,44	20,017
A2AL	A2AL	P	2017	0,62	20,017
A2AL	A2AL	P	2018	1	20,017
A2AL	A2AL	P	2019	0,99	20,017
A2AL	A2AL	P	2020	1	20,017
A2BB	A2BB	P	2016	0,32	10,661
A2BB	A2BB	P	2017	0,81	10,661
A2BB	A2BB	P	2018	1	10,661
A2BB	A2BB	P	2019	0,97	10,661
A2BB	A2BB	P	2020	0,99	10,661
A2CR	A2CR	P	2016	0,2	8,191
A2CR	A2CR	P	2017	0,55	8,191
A2CR	A2CR	P	2018	0,55	8,191
A2CR	A2CR	P	2019	0,55	8,191
A2CR	A2CR	P	2020	0,55	8,191
A2DE	A2DE	P	2016	0,2	5,44
A2DE	A2DE	P	2017	0,26	5,44
A2DE	A2DE	P	2018	1	5,44
A2DE	A2DE	P	2019	0,35	5,44
A2DE	A2DE	P	2020	0,35	5,44
A2DS	A2DS	P	2016	0,13	10,168
A2DS	A2DS	P	2017	1	10,168
A2DS	A2DS	P	2018	0,88	10,168
A2DS	A2DS	P	2019	0,93	10,168
A2DS	A2DS	P	2020	0,98	10,168
A2EN	A2EN	P	2016	0,47	42,939
A2EN	A2EN	P	2017	0,74	42,939
A2EN	A2EN	P	2018	0,77	42,939
A2EN	A2EN	P	2019	0,86	42,939
A2EN	A2EN	P	2020	0,66	42,939
A2HO	A2HO	P	2016	0,2	5,44
A2HO	A2HO	P	2017	0,76	5,44
A2HO	A2HO	P	2018	0,77	5,44
A2HO	A2HO	P	2019	0,76	5,44
A2HO	A2HO	P	2020	0,76	5,44
A2IR	A3IR	P	2016	0,09	5,44
A2IR	A3IR	P	2017	0,8	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2IR	A3IR	P	2018	1	5,44
A2IR	A3IR	P	2019	1	5,44
A2IR	A3IR	P	2020	1	5,44
A2IR	A4IR	P	2016	0,09	5,44
A2IR	A4IR	P	2017	0,8	5,44
A2IR	A4IR	P	2018	1	5,44
A2IR	A4IR	P	2019	1	5,44
A2IR	A4IR	P	2020	1	5,44
A2KU	A2KU	P	2016	0,19	5,44
A2KU	A2KU	P	2017	0,1	5,44
A2KU	A2KU	P	2018	1	5,44
A2KU	A2KU	P	2019	0,99	5,44
A2KU	A2KU	P	2020	0,99	5,44
A2LV	A2LV	P	2016	0,06	8,199
A2LV	A2LV	P	2017	0,73	8,199
A2LV	A2LV	P	2018	0,88	8,199
A2LV	A2LV	P	2019	1	8,199
A2LV	A2LV	P	2020	0,87	8,199
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
A2M	A2MZ	P	2020	1	5,44
A2OM	A2OM	P	2016	1	39,06
A2OM	A2OM	P	2017	0,38	39,06
A2OM	A2OM	P	2018	0,42	39,06
A2OM	A2OM	P	2019	0,4	39,06
A2OM	A2OM	P	2020	0,43	39,06
A2OM	A3OM	P	2016	1	39,06
A2OM	A3OM	P	2017	0,38	39,06
A2OM	A3OM	P	2018	0,42	39,06
A2OM	A3OM	P	2019	0,4	39,06
A2OM	A3OM	P	2020	0,43	39,06
A2SG	A2SG	P	2016	0,14	15,722
A2SG	A2SG	P	2017	1	15,722
A2SG	A2SG	P	2018	0,89	15,722
A2SG	A2SG	P	2019	0,95	15,722
A2SG	A2SG	P	2020	0,85	15,722
A2SM	A2SM	P	2016	0,09	5,61
A2SM	A2SM	P	2017	1	5,61
A2SM	A2SM	P	2018	0,94	5,61
A2SM	A2SM	P	2019	0,95	5,61
A2SM	A2SM	P	2020	0,95	5,61
A2V	A2V	P	2016	0,23	9
A2V	A2V	P	2017	0,73	9
A2V	A2V	P	2018	0,89	9

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2V	A2V	P	2019	0,92	9
A2V	A2V	P	2020	1	9
A2XA	A2XA	P	2016	0,07	13,934
A2XA	A2XA	P	2017	0,62	13,934
A2XA	A2XA	P	2018	0,87	13,934
A2XA	A2XA	P	2019	1	13,934
A2XA	A2XA	P	2020	0,77	13,934
A2ZN	A2ZN	P	2016	0,11	5,706
A2ZN	A2ZN	P	2017	0,55	5,706
A2ZN	A2ZN	P	2018	0,95	5,706
A2ZN	A2ZN	P	2019	1	5,706
A2ZN	A2ZN	P	2020	1	5,706
B2A	B2AC	P	2016	0,5	12,849
B2A	B2AC	P	2017	1	12,849
B2A	B2AC	P	2018	1	12,849
B2A	B2AC	P	2019	1	12,849
B2A	B2AC	P	2020	1	12,849
B2A1	B2A	P	2016	0,99	13,32
B2A1	B2A	P	2017	0,9	13,32
B2A1	B2A	P	2018	0,91	13,32
B2A1	B2A	P	2019	0,9	13,32
B2A1	B2A	P	2020	0,9	13,32
B2AE	B2AE	P	2016	0,2	17,347
B2AE	B2AE	P	2017	0,99	17,347
B2AE	B2AE	P	2018	1	17,347
B2AE	B2AE	P	2019	0,99	17,347
B2AE	B2AE	P	2020	1	17,347
B2AR	B3AR	P	2016	0,3	14,19
B2AR	B3AR	P	2017	0,32	14,19
B2AR	B3AR	P	2018	0,61	14,19
B2AR	B3AR	P	2019	0,7	14,19
B2AR	B3AR	P	2020	0,78	14,19
B2AS	B2AS	P	2016	0,07	8,618
B2AS	B2AS	P	2017	0,63	8,618
B2AS	B2AS	P	2018	1	8,618
B2AS	B2AS	P	2019	0,95	8,618
B2AS	B2AS	P	2020	0,88	8,618
B2AT	B2AT	P	2016	0,94	12,83
B2AT	B2AT	P	2017	0,96	12,83
B2AT	B2AT	P	2018	0,99	12,83
B2AT	B2AT	P	2019	1	12,83
B2AT	B2AT	P	2020	1	12,83
B2AY	B2AY	P	2016	0,05	7,414
B2AY	B2AY	P	2017	1	7,414
B2AY	B2AY	P	2018	0,94	7,414
B2AY	B2AY	P	2019	0,96	7,414

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
B2AY	B2AY	P	2020	0,86	7,414
B2BV	B3BV	P	2016	0,15	22,52
B2BV	B3BV	P	2017	0,89	22,52
B2BV	B3BV	P	2018	1	22,52
B2BV	B3BV	P	2019	0,99	22,52
B2BV	B3BV	P	2020	0,99	22,52
B2G	B2G	P	2016	0,34	42,9
B2G	B2G	P	2017	0,83	42,9
B2G	B2G	P	2018	0,84	42,9
B2G	B2G	P	2019	0,83	42,9
B2G	B2G	P	2020	0,84	42,9
B2LT	B2LT	P	2016	0,61	25,12
B2LT	B2LT	P	2017	1	25,12
B2LT	B2LT	P	2018	0,31	25,12
B2LT	B2LT	P	2019	0,37	25,12
B2LT	B2LT	P	2020	0,33	25,12
B2LT	B3LT	P	2016	0,4	25,12
B2LT	B3LT	P	2017	1	25,12
B2LT	B3LT	P	2018	0,31	25,12
B2LT	B3LT	P	2019	0,37	25,12
B2LT	B3LT	P	2020	0,33	25,12
B2M	B2MY	P	2016	0,47	5,44
B2M	B2MY	P	2017	1	5,44
B2M	B2MY	P	2018	1	5,44
B2M	B2MY	P	2019	1	5,44
B2M	B2MY	P	2020	1	5,44
B2MW	B2MW	P	2016	0,2	15,621
B2MW	B2MW	P	2017	0,54	15,621
B2MW	B2MW	P	2018	1	15,621
B2MW	B2MW	P	2019	0,79	15,621
B2MW	B2MW	P	2020	0,7	15,621
B2NP	B2NP	P	2016	0,07	27,616
B2NP	B2NP	P	2017	1	27,616
B2NP	B2NP	P	2018	0,77	27,616
B2NP	B2NP	P	2019	0,81	27,616
B2NP	B2NP	P	2020	0,7	27,616
B2P	B2P	P	2016	0,13	13,27
B2P	B2P	P	2017	0,53	13,27
B2P	B2P	P	2018	1	13,27
B2P	B2P	P	2019	1	13,27
B2P	B2P	P	2020	1	13,27
B2SN	B2SN	P	2016	0,04	15,407
B2SN	B2SN	P	2017	0,3	15,407
B2SN	B2SN	P	2018	0,9	15,407
B2SN	B2SN	P	2019	0,96	15,407
B2SN	B2SN	P	2020	1	15,407

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
B2T	B2T	P	2016	0,44	8,17
B2T	B2T	P	2017	0,76	8,17
B2T	B2T	P	2018	1	8,17
B2T	B2T	P	2019	1	8,17
B2T	B2T	P	2020	0,99	8,17
B2YG	B2YG	P	2016	0,16	5,44
B2YG	B2YG	P	2017	1	5,44
B2YG	B2YG	P	2018	1	5,44
B2YG	B2YG	P	2019	0,99	5,44
B2YG	B2YG	P	2020	0,99	5,44
C2AR	C3AR	P	2016	0,08	6,292
C2AR	C3AR	P	2017	0,48	6,292
C2AR	C3AR	P	2018	0,67	6,292
C2AR	C3AR	P	2019	0,9	6,292
C2AR	C3AR	P	2020	1	6,292
C2FR	C2FR	P	2016	0,76	12,618
C2FR	C2FR	P	2017	0,89	12,618
C2FR	C2FR	P	2018	1	12,618
C2FR	C2FR	P	2019	0,94	12,618
C2FR	C2FR	P	2020	0,93	12,618
C2I	C2IT	P	2016	0,37	53,032
C2I	C2IT	P	2017	0,99	53,032
C2I	C2IT	P	2018	1	53,032
C2I	C2IT	P	2019	0,99	53,032
C2I	C2IT	P	2020	0,99	53,032
C2NA	C2NA	P	2016	0,99	17,23
C2NA	C2NA	P	2017	0,68	17,23
C2NA	C2NA	P	2018	0,6	17,23
C2NA	C2NA	P	2019	0,6	17,23
C2NA	C2NA	P	2020	0,6	17,23
C2ON	C2ON	P	2016	0,12	13,642
C2ON	C2ON	P	2017	0,84	13,642
C2ON	C2ON	P	2018	1	13,642
C2ON	C2ON	P	2019	0,99	13,642
C2ON	C2ON	P	2020	1	13,642
C2RG	C2RG	P	2016	0,21	10,358
C2RG	C2RG	P	2017	0,72	10,358
C2RG	C2RG	P	2018	0,74	10,358
C2RG	C2RG	P	2019	0,75	10,358
C2RG	C2RG	P	2020	1	10,358
C2RI	C3RI	P	2016	0,07	39,072
C2RI	C3RI	P	2017	0,47	39,072
C2RI	C3RI	P	2018	1	39,072
C2RI	C3RI	P	2019	1	39,072
C2RI	C3RI	P	2020	1	39,072
C2S	C2SC	P	2016	0,38	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
C2S	C2SC	P	2017	1	5,44
C2S	C2SC	P	2018	1	5,44
C2S	C2SC	P	2019	1	5,44
C2S	C2SC	P	2020	1	5,44
C2SG	C2SG	P	2016	0,2	9,834
C2SG	C2SG	P	2017	1	9,834
C2SG	C2SG	P	2018	1	9,834
C2SG	C2SG	P	2019	1	9,834
C2SG	C2SG	P	2020	1	9,834
C2SG	C3SG	P	2016	0,2	9,834
C2SG	C3SG	P	2017	1	9,834
C2SG	C3SG	P	2018	1	9,834
C2SG	C3SG	P	2019	1	9,834
C2SG	C3SG	P	2020	1	9,834
C2SG	C4SG	P	2016	0,2	9,834
C2SG	C4SG	P	2017	1	9,834
C2SG	C4SG	P	2018	1	9,834
C2SG	C4SG	P	2019	1	9,834
C2SG	C4SG	P	2020	1	9,834
C2V	C2VX	P	2016	0,5	5,44
C2V	C2VX	P	2017	0,91	5,44
C2V	C2VX	P	2018	0,77	5,44
C2V	C2VX	P	2019	0,77	5,44
C2V	C2VX	P	2020	0,76	5,44
D2AI	D2AI	P	2016	0,04	14,003
D2AI	D2AI	P	2017	0,77	14,003
D2AI	D2AI	P	2018	0,75	14,003
D2AI	D2AI	P	2019	1	14,003
D2AI	D2AI	P	2020	0,73	14,003
D2B1	D3B1	P	2016	0,2	5,673
D2B1	D3B1	P	2017	0,61	5,673
D2B1	D3B1	P	2018	0,47	5,673
D2B1	D3B1	P	2019	0,46	5,673
D2B1	D3B1	P	2020	0,46	5,673
D2BK	D2BK	A	2016	0,13	0,283
D2BK	D2BK	A	2017	1	0,283
D2BK	D2BK	A	2018	0,39	0,283
D2BK	D2BK	A	2019	0,39	0,283
D2BK	D2BK	A	2020	0,39	0,283
D2BK	D3BK	A	2016	0,13	0,283
D2BK	D3BK	A	2017	1	0,283
D2BK	D3BK	A	2018	0,39	0,283
D2BK	D3BK	A	2019	0,39	0,283
D2BK	D3BK	A	2020	0,39	0,283
D2GE	D2GE	P	2016	0,53	5,44
D2GE	D2GE	P	2017	0,82	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
D2GE	D2GE	P	2018	1	5,44
D2GE	D2GE	P	2019	0,69	5,44
D2GE	D2GE	P	2020	0,68	5,44
D2PW	D2PW	P	2016	0,13	6,905
D2PW	D2PW	P	2017	0,63	6,905
D2PW	D2PW	P	2018	0,88	6,905
D2PW	D2PW	P	2019	0,85	6,905
D2PW	D2PW	P	2020	1	6,905
D2SM	D2SM	P	2016	0,2	13,256
D2SM	D2SM	P	2017	0,14	13,256
D2SM	D2SM	P	2018	0,46	13,256
D2SM	D2SM	P	2019	0,46	13,256
D2SM	D2SM	P	2020	0,46	13,256
D2TE	D2TE	P	2016	0,05	8,593
D2TE	D2TE	P	2017	0,54	8,593
D2TE	D2TE	P	2018	0,87	8,593
D2TE	D2TE	P	2019	1	8,593
D2TE	D2TE	P	2020	0,95	8,593
E2AS	E2AS	P	2016	0,13	9,196
E2AS	E2AS	P	2017	0,8	9,196
E2AS	E2AS	P	2018	1	9,196
E2AS	E2AS	P	2019	0,98	9,196
E2AS	E2AS	P	2020	0,97	9,196
E2DF	E2DF	P	2016	0,19	20,742
E2DF	E2DF	P	2017	0,76	20,742
E2DF	E2DF	P	2018	1	20,742
E2DF	E2DF	P	2019	1	20,742
E2DF	E2DF	P	2020	1	20,742
E2NL	E2NL	P	2016	0,11	14,462
E2NL	E2NL	P	2017	0,76	14,462
E2NL	E2NL	P	2018	0,93	14,462
E2NL	E2NL	P	2019	1	14,462
E2NL	E2NL	P	2020	0,99	14,462
E2NT	E2NT	P	2016	0,13	18,19
E2NT	E2NT	P	2017	0,52	18,19
E2NT	E2NT	P	2018	1	18,19
E2NT	E2NT	P	2019	0,86	18,19
E2NT	E2NT	P	2020	0,86	18,19
E2OA	E2OA	P	2016	0,03	18,7
E2OA	E2OA	P	2017	0,64	18,7
E2OA	E2OA	P	2018	0,86	18,7
E2OA	E2OA	P	2019	1	18,7
E2OA	E2OA	P	2020	1	18,7
E2SL	E2SL	P	2016	0,2	5,44
E2SL	E2SL	P	2017	1	5,44
E2SL	E2SL	P	2018	0,4	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
E2SL	E2SL	P	2019	0,8	5,44
E2SL	E2SL	P	2020	0,88	5,44
EBD	FEBD	P	2016	0,61	11,14
EBD	FEBD	P	2017	0,88	11,14
EBD	FEBD	P	2018	1	11,14
EBD	FEBD	P	2019	0,94	11,14
EBD	FEBD	P	2020	0,94	11,14
EED	FEED	P	2016	0,13	28,74
EED	FEED	P	2017	1	28,74
EED	FEED	P	2018	0,38	28,74
EED	FEED	P	2019	0,38	28,74
EED	FEED	P	2020	0,38	28,74
EID	FEID	P	2016	1	12,14
EID	FEID	P	2017	0,93	12,14
EID	FEID	P	2018	0,94	12,14
EID	FEID	P	2019	0,93	12,14
EID	FEID	P	2020	0,93	12,14
ETD	FETD	P	2016	1	9,52
ETD	FETD	P	2017	0,98	9,52
ETD	FETD	P	2018	0,9	9,52
ETD	FETD	P	2019	0,89	9,52
ETD	FETD	P	2020	0,89	9,52
EUD	FEUD	P	2016	1	5,44
EUD	FEUD	P	2017	0,24	5,44
EUD	FEUD	P	2018	0,49	5,44
EUD	FEUD	P	2019	0,1	5,44
EUD	FEUD	P	2020	0,1	5,44
F2TE	F2TE	P	2016	0,18	12,053
F2TE	F2TE	P	2017	0,79	12,053
F2TE	F2TE	P	2018	0,9	12,053
F2TE	F2TE	P	2019	0,98	12,053
F2TE	F2TE	P	2020	1	12,053
G2E	G2EC	P	2016	0,5	5,44
G2E	G2EC	P	2017	0,24	5,44
G2E	G2EC	P	2018	0,34	5,44
G2E	G2EC	P	2019	1	5,44
G2E	G2EC	P	2020	0,24	5,44
G2EB	G2EB	P	2016	0,2	5,44
G2EB	G2EB	P	2017	0,99	5,44
G2EB	G2EB	P	2018	1	5,44
G2EB	G2EB	P	2019	0,99	5,44
G2EB	G2EB	P	2020	1	5,44
G2IV	G2IV	P	2016	0,2	5,44
G2IV	G2IV	P	2017	1	5,44
G2IV	G2IV	P	2018	1	5,44
G2IV	G2IV	P	2019	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
G2IV	G2IV	P	2020	1	5,44
G2OB	G2OB	P	2016	0,05	13,671
G2OB	G2OB	P	2017	0,54	13,671
G2OB	G2OB	P	2018	0,87	13,671
G2OB	G2OB	P	2019	1	13,671
G2OB	G2OB	P	2020	1	13,671
G2SK	G3SK	P	2016	0,09	10,9
G2SK	G3SK	P	2017	0,71	10,9
G2SK	G3SK	P	2018	0,97	10,9
G2SK	G3SK	P	2019	1	10,9
G2SK	G3SK	P	2020	1	10,9
G2ZF	G2ZF	P	2016	0,21	10,145
G2ZF	G2ZF	P	2017	0,66	10,145
G2ZF	G2ZF	P	2018	0,98	10,145
G2ZF	G2ZF	P	2019	1	10,145
G2ZF	G2ZF	P	2020	0,98	10,145
H2EN	H2EN	P	2016	0,2	5,44
H2EN	H2EN	P	2017	1	5,44
H2EN	H2EN	P	2018	0,61	5,44
H2EN	H2EN	P	2019	0,6	5,44
H2EN	H2EN	P	2020	0,6	5,44
H2OL	H2OL	P	2016	0,2	5,44
H2OL	H2OL	P	2017	0,11	5,44
H2OL	H2OL	P	2018	0,11	5,44
H2OL	H2OL	P	2019	0,86	5,44
H2SB	H2SB	P	2016	0,07	28,874
H2SB	H2SB	P	2017	0,3	28,874
H2SB	H2SB	P	2018	1	28,874
H2SB	H2SB	P	2019	1	28,874
H2SB	H2SB	P	2020	1	28,874
I2B	I2BM	P	2016	0,4	6,143
I2B	I2BM	P	2017	0,35	6,143
I2B	I2BM	P	2018	0,36	6,143
I2B	I2BM	P	2019	0,35	6,143
I2B	I2BM	P	2020	0,35	6,143
I2BE	I2BE	P	2016	0,44	17,132
I2BE	I2BE	P	2017	1	17,132
I2BE	I2BE	P	2018	0,94	17,132
I2BE	I2BE	P	2019	0,94	17,132
I2BE	I2BE	P	2020	0,95	17,132
I2ES	I3ES	P	2016	0,04	20,508
I2ES	I3ES	P	2017	0,53	20,508
I2ES	I3ES	P	2018	1	20,508
I2ES	I3ES	P	2019	1	20,508
I2ES	I3ES	P	2020	1	20,508
I2N	I2NT	P	2016	0,46	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
I2N	I2NT	P	2017	0,89	5,44
I2N	I2NT	P	2018	0,89	5,44
I2N	I2NT	P	2019	0,89	5,44
I2N	I2NT	P	2020	0,89	5,44
I2NN	I2NN	P	2016	0,34	55,415
I2NN	I2NN	P	2017	1	55,415
I2NN	I2NN	P	2018	0,91	55,415
I2NN	I2NN	P	2019	0,95	55,415
I2NN	I2NN	P	2020	0,91	55,415
I2SP	I2SP	P	2016	0,26	41,298
I2SP	I2SP	P	2017	0,5	41,298
I2SP	I2SP	P	2018	1	41,298
I2SP	I2SP	P	2019	0,99	41,298
I2SP	I2SP	P	2020	0,99	41,298
I2SP	I3SP	P	2016	0,26	41,298
I2SP	I3SP	P	2017	0,5	41,298
I2SP	I3SP	P	2018	1	41,298
I2SP	I3SP	P	2019	0,99	41,298
I2SP	I3SP	P	2020	0,99	41,298
I2TK	I2TK	P	2016	0,21	25,955
I2TK	I2TK	P	2017	0,69	25,955
I2TK	I2TK	P	2018	0,87	25,955
I2TK	I2TK	P	2019	0,87	25,955
I2TK	I2TK	P	2020	1	25,955
I2X	I3XD	P	2016	0,35	23,976
I2X	I3XD	P	2017	0,99	23,976
I2X	I3XD	P	2018	1	23,976
I2X	I3XD	P	2019	1	23,976
I2X	I3XD	P	2020	1	23,976
I2X	I4XD	P	2016	0,35	23,976
I2X	I4XD	P	2017	0,99	23,976
I2X	I4XD	P	2018	1	23,976
I2X	I4XD	P	2019	1	23,976
I2X	I4XD	P	2020	1	23,976
I2X	I5XD	P	2016	0,35	23,976
I2X	I5XD	P	2017	0,99	23,976
I2X	I5XD	P	2018	1	23,976
I2X	I5XD	P	2019	1	23,976
I2X	I5XD	P	2020	1	23,976
I2X	I6XD	P	2016	0,35	23,976
I2X	I6XD	P	2017	0,99	23,976
I2X	I6XD	P	2018	1	23,976
I2X	I6XD	P	2019	1	23,976
I2X	I6XD	P	2020	1	23,976
I2X	I7XD	P	2016	0,35	23,976
I2X	I7XD	P	2017	0,99	23,976

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
I2X	I7XD	P	2018	1	23,976
I2X	I7XD	P	2019	1	23,976
I2X	I7XD	P	2020	1	23,976
J2N	J2NJ	P	2016	0,12	5,44
J2N	J2NJ	P	2017	1	5,44
J2N	J2NJ	P	2018	0,98	5,44
J2N	J2NJ	P	2019	0,98	5,44
J2N	J2NJ	P	2020	0,98	5,44
J2P	J2PM	P	2016	0,47	5,44
J2P	J2PM	P	2017	0,76	5,44
J2P	J2PM	P	2018	0,77	5,44
J2P	J2PM	P	2019	0,76	5,44
J2P	J2PM	P	2020	0,76	5,44
K2O	K2OF	P	2016	0,46	5,44
K2O	K2OF	P	2017	0,81	5,44
K2O	K2OF	P	2018	0,82	5,44
K2O	K2OF	P	2019	0,81	5,44
K2O	K2OF	P	2020	0,81	5,44
K2P	K3PN	P	2016	0,07	25,991
K2P	K3PN	P	2017	0,89	25,991
K2P	K3PN	P	2018	1	25,991
K2P	K3PN	P	2019	1	25,991
K2P	K3PN	P	2020	1	25,991
K2P	K4PN	P	2016	0,07	25,991
K2P	K4PN	P	2017	0,89	25,991
K2P	K4PN	P	2018	1	25,991
K2P	K4PN	P	2019	1	25,991
K2P	K4PN	P	2020	1	25,991
L2DV	L2DV	P	2016	0,2	5,44
L2DV	L2DV	P	2017	0,4	5,44
L2DV	L2DV	P	2018	0,4	5,44
L2DV	L2DV	P	2019	0,4	5,44
L2DV	L2DV	P	2020	0,4	5,44
L2HA	L2HA	P	2016	0,07	27,64
L2HA	L2HA	P	2017	0,72	27,64
L2HA	L2HA	P	2018	1	27,64
L2HA	L2HA	P	2019	0,67	27,64
L2HA	L2HA	P	2020	0,67	27,64
L2IN	L2IN	P	2016	0,2	6,224
L2IN	L2IN	P	2017	0,91	6,224
L2IN	L2IN	P	2018	0,9	6,224
L2IN	L2IN	P	2019	0,9	6,224
L2IN	L2IN	P	2020	0,9	6,224
L2OR	L2OR	P	2016	0,07	11,22
L2OR	L2OR	P	2017	0,54	11,22
L2OR	L2OR	P	2018	0,72	11,22

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
L2OR	L2OR	P	2019	0,78	11,22
L2OR	L2OR	P	2020	1	11,22
M2C	M2CD	P	2016	0,5	6,803
M2C	M2CD	P	2017	0,74	6,803
M2C	M2CD	P	2018	0,49	6,803
M2C	M2CD	P	2019	0,52	6,803
M2C	M2CD	P	2020	0,52	6,803
M2EO	M2EO	P	2016	0,04	35,6
M2EO	M2EO	P	2017	0,85	35,6
M2EO	M2EO	P	2018	1	35,6
M2EO	M2EO	P	2019	1	35,6
M2EO	M2EO	P	2020	1	35,6
M2M	M2MM	P	2016	0,44	6,854
M2M	M2MM	P	2017	0,87	6,854
M2M	M2MM	P	2018	0,87	6,854
M2M	M2MM	P	2019	0,87	6,854
M2M	M2MM	P	2020	0,87	6,854
M2OF	M2OF	P	2016	0,2	5,44
M2OF	M2OF	P	2017	1	5,44
M2OF	M2OF	P	2018	0,3	5,44
M2OF	M2OF	P	2019	0,3	5,44
M2OF	M2OF	P	2020	0,3	5,44
M2OH	M2OH	P	2016	0,2	10,079
M2OH	M2OH	P	2017	0,71	10,079
M2OH	M2OH	P	2018	0,92	10,079
M2OH	M2OH	P	2019	1	10,079
M2OH	M2OH	P	2020	0,99	10,079
M2RK	M2RK	P	2016	0,2	18,465
M2RK	M2RK	P	2017	0,85	18,465
M2RK	M2RK	P	2018	0,86	18,465
M2RK	M2RK	P	2019	0,85	18,465
M2RK	M2RK	P	2020	0,85	18,465
M2RW	M2RW	P	2016	1	5,44
M2RW	M2RW	P	2017	0,9	5,44
M2RW	M2RW	P	2018	0,91	5,44
M2RW	M2RW	P	2019	0,9	5,44
M2RW	M2RW	P	2020	0,9	5,44
M2S	M2ST	P	2016	0,5	5,814
M2S	M2ST	P	2017	0,46	5,814
M2S	M2ST	P	2018	0,42	5,814
M2S	M2ST	P	2019	0,42	5,814
M2S	M2ST	P	2020	0,42	5,814
M2UV	M2UV	P	2016	0,06	5,44
M2UV	M2UV	P	2017	0,73	5,44
M2UV	M2UV	P	2018	0,88	5,44
M2UV	M2UV	P	2019	0,98	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
M2UV	M2UV	P	2020	1	5,44
N2ES	N2ES	P	2016	0,08	7,646
N2ES	N2ES	P	2017	0,84	7,646
N2ES	N2ES	P	2018	1	7,646
N2ES	N2ES	P	2019	0,94	7,646
N2ES	N2ES	P	2020	0,92	7,646
N2G	N2G	P	2016	0,34	36,96
N2G	N2G	P	2017	0,34	36,96
N2G	N2G	P	2018	1	36,96
N2G	N2G	P	2019	0,99	36,96
N2G	N2G	P	2020	1	36,96
N2OA	N3OA	P	2016	0,11	7,334
N2OA	N3OA	P	2017	1	7,334
N2OA	N3OA	P	2018	0,75	7,334
N2OA	N3OA	P	2019	0,81	7,334
N2OA	N3OA	P	2020	0,81	7,334
N2OV	N2OV	P	2016	0,08	5,591
N2OV	N2OV	P	2017	0,85	5,591
N2OV	N2OV	P	2018	1	5,591
N2OV	N2OV	P	2019	0,94	5,591
N2OV	N2OV	P	2020	0,9	5,591
P2E	P2EP	P	2016	0,46	5,44
P2E	P2EP	P	2017	0,74	5,44
P2E	P2EP	P	2018	0,74	5,44
P2E	P2EP	P	2019	0,74	5,44
P2E	P2EP	P	2020	0,74	5,44
P2ER	P2ER	P	2016	1	5,44
P2ER	P2ER	P	2017	0,16	5,44
P2ER	P2ER	P	2018	0,25	5,44
P2ER	P2ER	P	2019	0,26	5,44
P2ER	P2ER	P	2020	0,23	5,44
P2FE	P2FE	P	2016	0,5	5,44
P2FE	P2FE	P	2017	0,14	5,44
P2FE	P2FE	P	2018	0,57	5,44
P2FE	P2FE	P	2019	0,57	5,44
P2FE	P2FE	P	2020	0,57	5,44
P2HI	P2HI	P	2016	0,06	12,307
P2HI	P2HI	P	2017	0,55	12,307
P2HI	P2HI	P	2018	0,94	12,307
P2HI	P2HI	P	2019	1	12,307
P2HI	P2HI	P	2020	0,91	12,307
P2M	P2M	P	2016	0,24	5,44
P2M	P2M	P	2017	0,82	5,44
P2M	P2M	P	2018	1	5,44
P2M	P2M	P	2019	1	5,44
P2M	P2M	P	2020	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
P2PX	P2PX	P	2016	0,16	7,975
P2PX	P2PX	P	2017	1	7,975
P2PX	P2PX	P	2018	0,92	7,975
P2PX	P2PX	P	2019	0,94	7,975
P2PX	P2PX	P	2020	0,98	7,975
P2U4	P2U4	P	2016	0,16	8,273
P2U4	P2U4	P	2017	0,45	8,273
P2U4	P2U4	P	2018	0,84	8,273
P2U4	P2U4	P	2019	1	8,273
P2U4	P2U4	P	2020	1	8,273
R2DA	R2DA	P	2016	0,25	19,982
R2DA	R2DA	P	2017	0,7	19,982
R2DA	R2DA	P	2018	0,67	19,982
R2DA	R2DA	P	2019	1	19,982
R2DA	R2DA	P	2020	1	19,982
R2EP	R2EP	P	2016	0,64	23,024
R2EP	R2EP	P	2017	0,51	23,024
R2EP	R2EP	P	2018	0,56	23,024
R2EP	R2EP	P	2019	0,64	23,024
R2EP	R2EP	P	2020	0,64	23,024
R2EP	R3EP	P	2016	0,64	23,024
R2EP	R3EP	P	2017	0,51	23,024
R2EP	R3EP	P	2018	0,56	23,024
R2EP	R3EP	P	2019	0,64	23,024
R2EP	R3EP	P	2020	0,64	23,024
R2NL	R2NL	P	2016	0,14	13,732
R2NL	R2NL	P	2017	0,8	13,732
R2NL	R2NL	P	2018	0,83	13,732
R2NL	R2NL	P	2019	1	13,732
R2NL	R2NL	P	2020	0,92	13,732
R2OG	R2OG	P	2016	0,09	5,44
R2OG	R2OG	P	2017	0,9	5,44
R2OG	R2OG	P	2018	1	5,44
R2OG	R2OG	P	2019	0,99	5,44
R2OG	R2OG	P	2020	0,96	5,44
R2TZ	R2TZ	P	2016	0,09	19,67
R2TZ	R2TZ	P	2017	1	19,67
R2TZ	R2TZ	P	2018	0,96	19,67
R2TZ	R2TZ	P	2019	0,95	19,67
R2TZ	R2TZ	P	2020	0,95	19,67
R2UK	S2RE	P	2016	0,09	5,696
R2UK	S2RE	P	2017	1	5,696
R2UK	S2RE	P	2018	1	5,696
R2UK	S2RE	P	2019	1	5,696
R2UK	S2RE	P	2020	1	5,696
R2UK	S3RE	P	2016	0,09	5,696

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
R2UK	S3RE	P	2017	1	5,696
R2UK	S3RE	P	2018	1	5,696
R2UK	S3RE	P	2019	1	5,696
R2UK	S3RE	P	2020	1	5,696
R2UK	S4RE	P	2016	0,09	5,696
R2UK	S4RE	P	2017	1	5,696
R2UK	S4RE	P	2018	1	5,696
R2UK	S4RE	P	2019	1	5,696
R2UK	S4RE	P	2020	1	5,696
R2UK	S5RE	P	2016	0,09	5,696
R2UK	S5RE	P	2017	1	5,696
R2UK	S5RE	P	2018	1	5,696
R2UK	S5RE	P	2019	1	5,696
R2UK	S5RE	P	2020	1	5,696
R2WE	R3WE	P	2016	0,2	28,031
R2WE	R3WE	P	2017	1	28,031
R2WE	R3WE	P	2018	0,41	28,031
R2WE	R3WE	P	2019	0,49	28,031
R2WE	R3WE	P	2020	0,48	28,031
S2AP	S3AP	P	2016	0,2	5,44
S2AP	S3AP	P	2017	0,8	5,44
S2AP	S3AP	P	2018	0,57	5,44
S2AP	S3AP	P	2019	0,5	5,44
S2AP	S3AP	P	2020	0,45	5,44
S2CM	S2CM	P	2016	0,06	7,998
S2CM	S2CM	P	2017	0,61	7,998
S2CM	S2CM	P	2018	0,77	7,998
S2CM	S2CM	P	2019	1	7,998
S2CM	S2CM	P	2020	1	7,998
S2DF	S2DF	P	2016	0,07	47,19
S2DF	S2DF	P	2017	0,35	47,19
S2DF	S2DF	P	2018	1	47,19
S2DF	S2DF	P	2019	0,4	47,19
S2EJ	S2EJ	P	2016	0,38	9,311
S2EJ	S2EJ	P	2017	0,1	9,311
S2EJ	S2EJ	P	2018	1	9,311
S2EJ	S2EJ	P	2019	1	9,311
S2EJ	S2EJ	P	2020	1	9,311
S2GE	S2GE	P	2016	0,2	31,911
S2GE	S2GE	P	2017	0,63	31,911
S2GE	S2GE	P	2018	0,74	31,911
S2GE	S2GE	P	2019	0,78	31,911
S2GE	S2GE	P	2020	0,68	31,911
S2GS	S2GS	P	2016	0,15	12,106
S2GS	S2GS	P	2017	0,88	12,106
S2GS	S2GS	P	2018	1	12,106

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
S2GS	S2GS	P	2019	0,99	12,106
S2GS	S2GS	P	2020	1	12,106
S2IE	S2IE	P	2016	0,07	6,28
S2IE	S2IE	P	2017	1	6,28
S2IE	S2IE	P	2018	1	6,28
S2IE	S2IE	P	2019	1	6,28
S2IE	S2IE	P	2020	1	6,28
S2IE	S3IE	P	2016	0,07	6,28
S2IE	S3IE	P	2017	1	6,28
S2IE	S3IE	P	2018	1	6,28
S2IE	S3IE	P	2019	1	6,28
S2IE	S3IE	P	2020	1	6,28
S2ND	S3ND	P	2016	0,09	7,511
S2ND	S3ND	P	2017	0,95	7,511
S2ND	S3ND	P	2018	1	7,511
S2ND	S3ND	P	2019	0,99	7,511
S2ND	S3ND	P	2020	0,99	7,511
S2NW	S2NW	P	2016	0,06	5,44
S2NW	S2NW	P	2017	0,85	5,44
S2NW	S2NW	P	2018	0,92	5,44
S2NW	S2NW	P	2019	0,98	5,44
S2NW	S2NW	P	2020	1	5,44
S2QU	S2QU	P	2016	0,14	5,967
S2QU	S2QU	P	2017	0,76	5,967
S2QU	S2QU	P	2018	1	5,967
S2SD	S2SD	P	2016	0,17	20,202
S2SD	S2SD	P	2017	0,97	20,202
S2SD	S2SD	P	2018	1	20,202
S2SD	S2SD	P	2019	0,92	20,202
S2SD	S2SD	P	2020	0,92	20,202
S2SE	S2SE	P	2016	0,5	19,19
S2SE	S2SE	P	2017	0,47	19,19
S2SE	S2SE	P	2018	1	19,19
S2SE	S2SE	P	2019	1	19,19
S2SE	S2SE	P	2020	1	19,19
S2VT	S2VT	P	2016	0,37	15,22
S2VT	S2VT	P	2017	0,8	15,22
S2VT	S2VT	P	2018	0,68	15,22
S2VT	S2VT	P	2019	0,66	15,22
S2VT	S2VT	P	2020	0,66	15,22
S2YN	S2YN	P	2016	0,14	5,51
S2YN	S2YN	P	2017	0,71	5,51
S2YN	S2YN	P	2018	0,78	5,51
S2YN	S2YN	P	2019	0,89	5,51
S2YN	S2YN	P	2020	1	5,51
SBD	FSBD	P	2016	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
SBD	FSBD	P	2017	0,84	5,44
SBD	FSBD	P	2018	0,33	5,44
SBD	FSBD	P	2019	1	5,44
SBD	FSBD	P	2020	1	5,44
SED	FSED	P	2016	0,42	5,75
SED	FSED	P	2017	1	5,75
SED	FSED	P	2018	0,43	5,75
SED	FSED	P	2019	0,38	5,75
SED	FSED	P	2020	0,38	5,75
STD	FSTD	P	2016	1	5,44
STD	FSTD	P	2017	0,96	5,44
STD	FSTD	P	2018	0,52	5,44
STD	FSTD	P	2019	0,29	5,44
STD	FSTD	P	2020	0,27	5,44
SUD	FSUD	P	2016	1	5,44
SUD	FSUD	P	2017	0,4	5,44
SUD	FSUD	P	2018	0,44	5,44
SUD	FSUD	P	2019	0,23	5,44
SUD	FSUD	P	2020	0,23	5,44
SVD	FSID	P	2016	1	14,29
SVD	FSID	P	2017	0,91	14,29
SVD	FSID	P	2018	0,92	14,29
SVD	FSID	P	2019	0,91	14,29
SVD	FSID	P	2020	0,91	14,29
T2KA	T2KA	P	2016	0,46	30,109
T2KA	T2KA	P	2017	0,97	30,109
T2KA	T2KA	P	2018	0,96	30,109
T2KA	T2KA	P	2019	0,98	30,109
T2KA	T2KA	P	2020	1	30,109
T2NE	T2NE	P	2016	0,17	23,517
T2NE	T2NE	P	2017	1	23,517
T2NE	T2NE	P	2018	0,44	23,517
T2NE	T2NE	P	2019	0,45	23,517
T2NE	T2NE	P	2020	0,46	23,517
T2NE	T3NE	P	2016	0,17	23,517
T2NE	T3NE	P	2017	1	23,517
T2NE	T3NE	P	2018	0,44	23,517
T2NE	T3NE	P	2019	0,45	23,517
T2NE	T3NE	P	2020	0,46	23,517
T2OT	T2OT	P	2016	0,08	28,93
T2OT	T2OT	P	2017	0,26	28,93
T2OT	T2OT	P	2018	0,37	28,93
T2OT	T2OT	P	2019	0,58	28,93
T2OT	T2OT	P	2020	1	28,93
T2QI	T2QI	P	2016	1	38,867
T2QI	T2QI	P	2017	0,47	38,867

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
T2QI	T2QI	P	2018	0,27	38,867
T2QI	T2QI	P	2019	0,26	38,867
T2QI	T2QI	P	2020	0,26	38,867
T2SC	T2SC	P	2016	0,71	17,48
T2SC	T2SC	P	2017	1	17,48
T2SC	T2SC	P	2018	0,78	17,48
T2SC	T2SC	P	2019	0,79	17,48
T2SC	T2SC	P	2020	0,79	17,48
U2BL	U2BL	P	2016	0,27	6,669
U2BL	U2BL	P	2017	0,55	6,669
U2BL	U2BL	P	2018	0,77	6,669
U2BL	U2BL	P	2019	0,98	6,669
U2BL	U2BL	P	2020	1	6,669
U2BS	U2BS	P	2016	0,08	64,163
U2BS	U2BS	P	2017	1	64,163
U2BS	U2BS	P	2018	0,6	64,163
U2BS	U2BS	P	2019	0,56	64,163
U2BS	U2BS	P	2020	0,56	64,163
U2BS	U3BS	P	2016	0,08	64,163
U2BS	U3BS	P	2017	1	64,163
U2BS	U3BS	P	2018	0,6	64,163
U2BS	U3BS	P	2019	0,56	64,163
U2BS	U3BS	P	2020	0,56	64,163
U2EI	U2EI	P	2016	0,25	52,618
U2EI	U2EI	P	2017	0,99	52,618
U2EI	U2EI	P	2018	1	52,618
U2EI	U2EI	P	2019	0,99	52,618
U2EI	U2EI	P	2020	1	52,618
U2HR	U2HR	P	2016	0,2	51,776
U2HR	U2HR	P	2017	0,92	51,776
U2HR	U2HR	P	2018	0,91	51,776
U2HR	U2HR	P	2019	0,89	51,776
U2HR	U2HR	P	2020	0,89	51,776
U2NI	U2NI	P	2016	0,2	7,288
U2NI	U2NI	P	2017	0,69	7,288
U2NI	U2NI	P	2018	0,91	7,288
U2NI	U2NI	P	2019	0,93	7,288
U2NI	U2NI	P	2020	1	7,288
V2AC	V2AC	P	2016	1	26,897
V2AC	V2AC	P	2017	0,74	26,897
V2AC	V2AC	P	2018	0,73	26,897
V2AC	V2AC	P	2019	0,72	26,897
V2AC	V2AC	P	2020	0,72	26,897
V2AC	V3AC	P	2016	1	26,897
V2AC	V3AC	P	2017	0,74	26,897
V2AC	V3AC	P	2018	0,73	26,897

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
V2AC	V3AC	P	2019	0,72	26,897
V2AC	V3AC	P	2020	0,72	26,897
V2O	V3O	P	2016	0,21	9,02
V2O	V3O	P	2017	1	9,02
V2O	V3O	P	2018	0,85	9,02
V2O	V3O	P	2019	0,85	9,02
V2O	V3O	P	2020	0,88	9,02
V2O	V4O	P	2016	0,21	9,02
V2O	V4O	P	2017	1	9,02
V2O	V4O	P	2018	0,85	9,02
V2O	V4O	P	2019	0,85	9,02
V2O	V4O	P	2020	0,88	9,02
V2VD	V2VD	P	2016	0,14	5,61
V2VD	V2VD	P	2017	1	5,61
V2VD	V2VD	P	2018	0,43	5,61
V2VD	V2VD	P	2019	0,58	5,61
V2VD	V2VD	P	2020	0,58	5,61
V2VU	V3VU	P	2016	0,02	40,132
V2VU	V3VU	P	2017	0,35	40,132
V2VU	V3VU	P	2018	1	40,132
V2VU	V3VU	P	2019	1	40,132
V2VU	V3VU	P	2020	1	40,132
V2VU	V4VU	P	2016	0,02	40,132
V2VU	V4VU	P	2017	0,35	40,132
V2VU	V4VU	P	2018	1	40,132
V2VU	V4VU	P	2019	1	40,132
V2VU	V4VU	P	2020	1	40,132
V2VU	V5VU	P	2016	0,02	40,132
V2VU	V5VU	P	2017	0,35	40,132
V2VU	V5VU	P	2018	1	40,132
V2VU	V5VU	P	2019	1	40,132
V2VU	V5VU	P	2020	1	40,132
V2W	V2W3	P	2016	0,2	42,806
V2W	V2W3	P	2017	0,7	42,806
V2W	V2W3	P	2018	0,61	42,806
V2W	V2W3	P	2019	0,43	42,806
V2W	V2W3	P	2020	0,44	42,806
W2MT	W2MT	P	2016	0,5	5,44
W2MT	W2MT	P	2017	1	5,44
W2MT	W2MT	P	2018	1	5,44
W2MT	W2MT	P	2019	1	5,44
W2MT	W2MT	P	2020	1	5,44
X2CA	X2CA	P	2016	0,08	32,076
X2CA	X2CA	P	2017	0,95	32,076
X2CA	X2CA	P	2018	0,96	32,076
X2CA	X2CA	P	2019	1	32,076

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
X2CA	X2CA	P	2020	0,91	32,076
Z2UR	Z2UR	P	2016	0,12	7,042
Z2UR	Z2UR	P	2017	0,75	7,042
Z2UR	Z2UR	P	2018	0,83	7,042
Z2UR	Z2UR	P	2019	1	7,042
Z2UR	Z2UR	P	2020	0,88	7,042