clear to trade

eurex clearing
rundschreiben 087/16

Datum: 1. Juli 2016
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 11. Juli 2016

Verweis auf Eurex Clearing-Rundschreiben: 053/16

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Zielgruppe:

- Middle + Backoffice
- Revision/Security Coordination

Anhang:
Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 11. Juli 2016

Anbei erhalten Sie die Aufstellung der ab der Tages-Endverarbeitung vom **11. Juli 2016** 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).

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

Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 11. Juli 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
A2IR	A3IR	P	2018	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
A2V	A2V	P	2019	0,92	9

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
B2AY	B2AY	P	2020	0,86	7,414

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
B2T	B2T	P	2016	0,44	8,17

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
C2S	C2SC	P	2017	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
D2GE	D2GE	P	2018	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
E2SL	E2SL	P	2019	0,8	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
G2IV	G2IV	P	2020	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
I2N	I2NT	P	2017	0,89	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
I2X	I7XD	P	2018	1	23,976

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
L2OR	L2OR	P	2019	0,78	11,22

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
M2UV	M2UV	P	2020	1	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
P2PX	P2PX	P	2016	0,16	7,975

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
R2UK	S3RE	P	2017	1	5,696

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
S2GS	S2GS	P	2019	0,99	12,106

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
SBD	FSBD	P	2017	0,84	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
T2QI	T2QI	P	2018	0,27	38,867

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
V2AC	V3AC	P	2019	0,72	26,897

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
X2CA	X2CA	P	2020	0,91	32,076

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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