clear to trade

eurex clearing *circular 121/16*

Date: 5 October 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 13 October 2016

Related Eurex Circulars: 152/16

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

Content may be most important for:

- Middle + Backoffice
- Auditing/Security Coordination

Attachments:
Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 13 October 2016

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **13 October 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).

eurex clearing

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@
eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the
Supervisory Board:
Hugo Bänziger

Executive Board:
Erik Tim Müller (CEO),
Heike Eckert (Deputy CEO),
Matthias Graulich,
Thomas Laux,
Manfred Matusza

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

Attachment to Eurex Clearing circular 121/16

Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 13 October 2016

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2A	A2AP	P	2016	0.25	46.697
A2A	A2AP	P	2017	0.99	46.697
A2A	A2AP	P	2018	1	46.697
A2A	A2AP	P	2019	1	46.697
A2A	A2AP	P	2020	1	46.697
A2AL	A2AL	P	2016	0.43	20.017
A2AL	A2AL	P	2017	0.59	20.017
A2AL	A2AL	P	2018	1	20.017
A2AL	A2AL	P	2019	0.99	20.017
A2AL	A2AL	P	2020	0.99	20.017
A2BB	A2BB	P	2016	0.06	10.444
A2BB	A2BB	P	2017	0.81	10.444
A2BB	A2BB	P	2018	1	10.444
A2BB	A2BB	P	2019	0.97	10.444
A2BB	A2BB	P	2020	0.99	10.444
A2CR	A2CR	P	2016	0.2	7.538
A2CR	A2CR	P	2017	0.79	7.538
A2CR	A2CR	P	2018	0.63	7.538
A2CR	A2CR	P	2019	0.63	7.538
A2CR	A2CR	P	2020	0.63	7.538
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	0.12	10.725
A2DS	A2DS	P	2017	0.92	10.725
A2DS	A2DS	P	2018	1	10.725
A2DS	A2DS	P	2019	1	10.725
A2DS	A2DS	P	2020	1	10.725
A2EN	A2EN	P	2016	0.2	42.106
A2EN	A2EN	P	2017	0.74	42.106
A2EN	A2EN	P	2018	0.77	42.106
A2EN	A2EN	P	2019	0.86	42.106
A2EN	A2EN	P	2020	0.67	42.106
A2HO	A2HO	P	2016	0.06	10.245
A2HO	A2HO	P	2017	1	10.245
A2HO	A2HO	P	2018	1	10.245
A2HO	A2HO	P	2019	1	10.245
A2HO	A2HO	P	2020	1	10.245

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2HO	A3HO	P	2016	0.06	10.245
A2HO	A3HO	P	2017	1	10.245
A2HO	A3HO	P	2018	1	10.245
A2HO	A3HO	P	2019	1	10.245
A2HO	A3HO	P	2020	1	10.245
A2IR	A3IR	P	2016	0.09	5.44
A2IR	A3IR	P	2017	0.83	5.44
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	0.83	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	0.71	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	8.098
A2LV	A2LV	P	2017	0.73	8.098
A2LV	A2LV	P	2018	0.88	8.098
A2LV	A2LV	P	2019	1	8.098
A2LV	A2LV	P	2020	0.87	8.098
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	38.292
A2OM	A2OM	P	2017	0.51	38.292
A2OM	A2OM	P	2018	0.43	38.292
A2OM	A2OM	P	2019	0.41	38.292
A2OM	A2OM	P	2020	0.44	38.292
A2OM	A3OM	P	2016	1	38.292
A2OM	A3OM	P	2017	0.51	38.292
A2OM	A3OM	P	2018	0.43	38.292
A2OM	A3OM	P	2019	0.41	38.292
A2OM	A3OM	P	2020	0.44	38.292
A2SG	A2SG	P	2016	0.14	15.459
A2SG	A2SG	P	2017	1	15.459
A2SG	A2SG	P	2018	0.89	15.459

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2SG	A2SG	P	2019	0.96	15.459
A2SG	A2SG	P	2020	0.85	15.459
A2SM	A2SM	P	2016	0.11	5.731
A2SM	A2SM	P	2017	1	5.731
A2SM	A2SM	P	2018	0.98	5.731
A2SM	A2SM	P	2019	0.98	5.731
A2SM	A2SM	P	2020	0.99	5.731
A2V	A2V	P	2016	0.27	8.73
A2V	A2V	P	2017	0.73	8.73
A2V	A2V	P	2018	0.89	8.73
A2V	A2V	P	2019	0.92	8.73
A2V	A2V	P	2020	1	8.73
A2XA	A2XA	P	2016	0.07	13.691
A2XA	A2XA	P	2017	0.62	13.691
A2XA	A2XA	P	2018	0.87	13.691
A2XA	A2XA	P	2019	1	13.691
A2XA	A2XA	P	2020	0.77	13.691
A2ZN	A2ZN	P	2016	0.07	5.746
A2ZN	A2ZN	P	2017	0.54	5.746
A2ZN	A2ZN	P	2018	0.92	5.746
A2ZN	A2ZN	P	2019	1	5.746
A2ZN	A2ZN	P	2020	1	5.746
B2A	B2AC	P	2016	0.3	24.444
B2A	B2AC	P	2017	1	24.444
B2A	B2AC	P	2018	1	24.444
B2A	B2AC	P	2019	1	24.444
B2A	B2AC	P	2020	1	24.444
B2A1	B2A	P	2016	0.99	12.25
B2A1	B2A	P	2017	0.9	12.25
B2A1	B2A	P	2018	0.91	12.25
B2A1	B2A	P	2019	0.9	12.25
B2A1	B2A	P	2020	0.9	12.25
B2AE	B2AE	P	2016	0.2	15.929
B2AE	B2AE	P	2017	0.99	15.929
B2AE	B2AE	P	2018	1	15.929
B2AE	B2AE	P	2019	1	15.929
B2AE	B2AE	P	2020	1	15.929
B2AR	B3AR	P	2016	0.16	17.98
B2AR	B3AR	P	2017	0.99	17.98
B2AR	B3AR	P	2018	1	17.98
B2AR	B3AR	P	2019	0.99	17.98
B2AR	B3AR	P	2020	0.99	17.98
B2AS	B2AS	P	2016	0.07	8.505

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
B2AS	B2AS	P	2017	0.62	8.505
B2AS	B2AS	P	2018	1	8.505
B2AS	B2AS	P	2019	0.95	8.505
B2AS	B2AS	P	2020	0.88	8.505
B2AT	B2AT	P	2016	0.94	11.79
B2AT	B2AT	P	2017	0.96	11.79
B2AT	B2AT	P	2018	0.99	11.79
B2AT	B2AT	P	2019	1	11.79
B2AT	B2AT	P	2020	1	11.79
B2AY	B2AY	P	2016	0.05	6.974
B2AY	B2AY	P	2017	0.66	6.974
B2AY	B2AY	P	2018	0.98	6.974
B2AY	B2AY	P	2019	1	6.974
B2AY	B2AY	P	2020	0.88	6.974
B2BV	B3BV	P	2016	0.08	22.175
B2BV	B3BV	P	2017	0.89	22.175
B2BV	B3BV	P	2018	1	22.175
B2BV	B3BV	P	2019	0.99	22.175
B2BV	B3BV	P	2020	0.99	22.175
B2G	B2G	P	2016	0.2	42.89
B2G	B2G	P	2017	0.83	42.89
B2G	B2G	P	2018	0.84	42.89
B2G	B2G	P	2019	0.83	42.89
B2G	B2G	P	2020	0.84	42.89
B2LT	B2LT	P	2016	0.19	25.12
B2LT	B2LT	P	2017	1	25.12
B2LT	B2LT	P	2018	0.31	25.12
B2LT	B2LT	P	2019	0.32	25.12
B2LT	B2LT	P	2020	0.31	25.12
B2LT	B3LT	P	2016	0.19	25.12
B2LT	B3LT	P	2017	1	25.12
B2LT	B3LT	P	2018	0.31	25.12
B2LT	B3LT	P	2019	0.32	25.12
B2LT	B3LT	P	2020	0.31	25.12
B2M	B2MY	P	2016	0.25	5.923
B2M	B2MY	P	2017	1	5.923
B2M	B2MY	P	2018	1	5.923
B2M	B2MY	P	2019	1	5.923
B2M	B2MY	P	2020	1	5.923
B2MW	B2MW	P	2016	0.2	15.291
B2MW	B2MW	P	2017	0.54	15.291
B2MW	B2MW	P	2018	1	15.291
B2MW	B2MW	P	2019	0.79	15.291

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
B2MW	B2MW	P	2020	0.7	15.291
B2NP	B2NP	P	2016	0.07	27.098
B2NP	B2NP	P	2017	1	27.098
B2NP	B2NP	P	2018	0.77	27.098
B2NP	B2NP	P	2019	0.81	27.098
B2NP	B2NP	P	2020	0.7	27.098
B2P	B2P	P	2016	0.11	18.73
B2P	B2P	P	2017	1	18.73
B2P	B2P	P	2018	1	18.73
B2P	B2P	P	2019	1	18.73
B2P	B2P	P	2020	1	18.73
B2SN	B2SN	P	2016	0.04	15.101
B2SN	B2SN	P	2017	0.3	15.101
B2SN	B2SN	P	2018	0.9	15.101
B2SN	B2SN	P	2019	0.96	15.101
B2SN	B2SN	P	2020	1	15.101
B2T	B2T	P	2016	0.15	7.98
B2T	B2T	P	2017	0.76	7.98
B2T	B2T	P	2018	1	7.98
B2T	B2T	P	2019	1	7.98
B2T	B2T	P	2020	0.99	7.98
B2YG	B2YG	P	2016	0.16	5.44
B2YG	B2YG	P	2017	1	5.44
B2YG	B2YG	P	2018	0.99	5.44
B2YG	B2YG	P	2019	0.99	5.44
B2YG	B2YG	P	2020	0.99	5.44
C2AR	C3AR	P	2016	0.08	6.152
C2AR	C3AR	P	2017	0.5	6.152
C2AR	C3AR	P	2018	0.98	6.152
C2AR	C3AR	P	2019	0.98	6.152
C2AR	C3AR	P	2020	1	6.152
C2FR	C2FR	P	2016	0.15	12.337
C2FR	C2FR	P	2017	0.89	12.337
C2FR	C2FR	P	2018	1	12.337
C2FR	C2FR	P	2019	0.94	12.337
C2FR	C2FR	P	2020	0.93	12.337
C2I	C2IT	P	2016	0.38	105.719
C2I	C2IT	P	2017	1	105.719
C2I	C2IT	P	2018	1	105.719
C2I	C2IT	P	2019	1	105.719
C2I	C2IT	P	2020	1	105.719
C2NA	C2NA	P	2016	0.99	15.84
C2NA	C2NA	P	2017	0.68	15.84

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
C2NA	C2NA	P	2018	0.61	15.84
C2NA	C2NA	P	2019	0.61	15.84
C2NA	C2NA	P	2020	0.61	15.84
C2ON	C2ON	P	2016	0.12	12.538
C2ON	C2ON	P	2017	0.85	12.538
C2ON	C2ON	P	2018	1	12.538
C2ON	C2ON	P	2019	1	12.538
C2ON	C2ON	P	2020	1	12.538
C2RG	C2RG	P	2016	0.13	10.152
C2RG	C2RG	P	2017	0.73	10.152
C2RG	C2RG	P	2018	0.74	10.152
C2RG	C2RG	P	2019	0.75	10.152
C2RG	C2RG	P	2020	1	10.152
C2RI	C3RI	P	2016	0.13	20.499
C2RI	C3RI	P	2017	1	20.499
C2RI	C3RI	P	2018	0.8	20.499
C2RI	C3RI	P	2019	0.81	20.499
C2RI	C3RI	P	2020	0.81	20.499
C2S	C2SC	P	2016	0.26	28.962
C2S	C2SC	P	2017	1	28.962
C2S	C2SC	P	2018	1	28.962
C2S	C2SC	P	2019	1	28.962
C2S	C2SC	P	2020	1	28.962
C2SG	C2SG	P	2016	0.2	9.615
C2SG	C2SG	P	2017	1	9.615
C2SG	C2SG	P	2018	1	9.615
C2SG	C2SG	P	2019	1	9.615
C2SG	C2SG	P	2020	1	9.615
C2SG	C3SG	P	2016	0.2	9.615
C2SG	C3SG	P	2017	1	9.615
C2SG	C3SG	P	2018	1	9.615
C2SG	C3SG	P	2019	1	9.615
C2SG	C3SG	P	2020	1	9.615
C2SG	C4SG	P	2016	0.2	9.615
C2SG	C4SG	P	2017	1	9.615
C2SG	C4SG	P	2018	1	9.615
C2SG	C4SG	P	2019	1	9.615
C2SG	C4SG	P	2020	1	9.615
C2V	C2VX	P	2016	0.25	5.44
C2V	C2VX	P	2017	0.91	5.44
C2V	C2VX	P	2018	0.76	5.44
C2V	C2VX	P	2019	0.77	5.44
C2V	C2VX	P	2020	0.76	5.44

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
D2AI	D2AI	P	2016	0.06	10.457
D2AI	D2AI	P	2017	0.88	10.457
D2AI	D2AI	P	2018	0.99	10.457
D2AI	D2AI	P	2019	0.96	10.457
D2AI	D2AI	P	2020	1	10.457
D2B1	D3B1	P	2016	0.2	5.46
D2B1	D3B1	P	2017	0.53	5.46
D2B1	D3B1	P	2018	0.71	5.46
D2B1	D3B1	P	2019	0.71	5.46
D2B1	D3B1	P	2020	0.71	5.46
D2BK	D2BK	A	2016	0.13	0.138
D2BK	D2BK	A	2017	1	0.138
D2BK	D2BK	A	2018	0.4	0.138
D2BK	D2BK	A	2019	0.4	0.138
D2BK	D2BK	A	2020	0.4	0.138
D2BK	D3BK	A	2016	0.13	0.138
D2BK	D3BK	A	2017	1	0.138
D2BK	D3BK	A	2018	0.4	0.138
D2BK	D3BK	A	2019	0.4	0.138
D2BK	D3BK	A	2020	0.4	0.138
D2GE	D2GE	P	2016	0.19	5.44
D2GE	D2GE	P	2017	0.83	5.44
D2GE	D2GE	P	2018	1	5.44
D2GE	D2GE	P	2019	0.71	5.44
D2GE	D2GE	P	2020	0.7	5.44
D2PW	D2PW	P	2016	0.14	6.64
D2PW	D2PW	P	2017	0.6	6.64
D2PW	D2PW	P	2018	0.88	6.64
D2PW	D2PW	P	2019	0.85	6.64
D2PW	D2PW	P	2020	1	6.64
D2SM	D2SM	P	2016	0.2	13.256
D2SM	D2SM	P	2017	0.12	13.256
D2SM	D2SM	P	2018	0.18	13.256
D2SM	D2SM	P	2019	0.18	13.256
D2SM	D2SM	P	2020	0.18	13.256
D2TE	D2TE	P	2016	0.05	8.847
D2TE	D2TE	P	2017	0.51	8.847
D2TE	D2TE	P	2018	0.84	8.847
D2TE	D2TE	P	2019	1	8.847
D2TE	D2TE	P	2020	0.9	8.847
E2AS	E2AS	P	2016	0.13	8.85
E2AS	E2AS	P	2017	0.81	8.85
E2AS	E2AS	P	2018	1	8.85

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
E2AS	E2AS	P	2019	0.98	8.85
E2AS	E2AS	P	2020	0.97	8.85
E2DF	E2DF	P	2016	0.23	17.717
E2DF	E2DF	P	2017	0.83	17.717
E2DF	E2DF	P	2018	1	17.717
E2DF	E2DF	P	2019	1	17.717
E2DF	E2DF	P	2020	1	17.717
E2NL	E2NL	P	2016	0.11	14.189
E2NL	E2NL	P	2017	0.76	14.189
E2NL	E2NL	P	2018	0.93	14.189
E2NL	E2NL	P	2019	1	14.189
E2NL	E2NL	P	2020	0.99	14.189
E2NT	E2NT	P	2016	0.05	18.232
E2NT	E2NT	P	2017	0.51	18.232
E2NT	E2NT	P	2018	0.81	18.232
E2NT	E2NT	P	2019	1	18.232
E2NT	E2NT	P	2020	1	18.232
E2OA	E2OA	P	2016	0.03	16.673
E2OA	E2OA	P	2017	0.75	16.673
E2OA	E2OA	P	2018	0.84	16.673
E2OA	E2OA	P	2019	1	16.673
E2OA	E2OA	P	2020	1	16.673
E2SL	E2SL	P	2016	0.16	5.44
E2SL	E2SL	P	2017	1	5.44
E2SL	E2SL	P	2018	0.94	5.44
E2SL	E2SL	P	2019	0.93	5.44
E2SL	E2SL	P	2020	0.93	5.44
EBD	FEBD	P	2016	1	11.14
EBD	FEBD	P	2017	0.71	11.14
EBD	FEBD	P	2018	0.61	11.14
EBD	FEBD	P	2019	0.58	11.14
EBD	FEBD	P	2020	0.58	11.14
EED	FEED	P	2016	0.25	15.32
EED	FEED	P	2017	1	15.32
EED	FEED	P	2018	0.37	15.32
EED	FEED	P	2019	0.37	15.32
EED	FEED	P	2020	0.37	15.32
EID	FEID	P	2016	1	12.14
EID	FEID	P	2017	0.83	12.14
EID	FEID	P	2018	0.84	12.14
EID	FEID	P	2019	0.83	12.14
EID	FEID	P	2020	0.83	12.14
ETD	FETD	P	2016	1	9.5

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
ETD	FETD	P	2017	0.95	9.5
ETD	FETD	P	2018	0.9	9.5
ETD	FETD	P	2019	0.89	9.5
ETD	FETD	P	2020	0.89	9.5
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	11.829
F2TE	F2TE	P	2017	0.79	11.829
F2TE	F2TE	P	2018	0.9	11.829
F2TE	F2TE	P	2019	0.98	11.829
F2TE	F2TE	P	2020	1	11.829
G2E	G2EC	P	2016	0.25	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	0.98	5.44
G2EB	G2EB	P	2018	0.99	5.44
G2EB	G2EB	P	2019	0.98	5.44
G2EB	G2EB	P	2020	0.99	5.44
G2IV	G2IV	P	2016	0.2	5.44
G2IV	G2IV	P	2017	0.38	5.44
G2IV	G2IV	P	2018	0.39	5.44
G2IV	G2IV	P	2019	0.39	5.44
G2IV	G2IV	P	2020	0.39	5.44
G2OB	G2OB	P	2016	0.05	13.407
G2OB	G2OB	P	2017	0.54	13.407
G2OB	G2OB	P	2018	0.87	13.407
G2OB	G2OB	P	2019	1	13.407
G2OB	G2OB	P	2020	1	13.407
G2SK	G3SK	P	2016	0.03	15.41
G2SK	G3SK	P	2017	0.5	15.41
G2SK	G3SK	P	2018	1	15.41
G2SK	G3SK	P	2019	0.99	15.41
G2SK	G3SK	P	2020	0.99	15.41
G2ZF	G2ZF	P	2016	0.2	10.821
G2ZF	G2ZF	P	2017	0.6	10.821
G2ZF	G2ZF	P	2018	0.93	10.821
G2ZF	G2ZF	P	2019	1	10.821

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
G2ZF	G2ZF	P	2020	1	10.821
H2EN	H2EN	P	2016	0.2	5.44
H2EN	H2EN	P	2017	1	5.44
H2EN	H2EN	P	2018	1	5.44
H2EN	H2EN	P	2019	0.99	5.44
H2EN	H2EN	P	2020	0.99	5.44
H2OL	H2OL	P	2016	0.18	5.44
H2OL	H2OL	P	2017	0.44	5.44
H2OL	H2OL	P	2018	0.53	5.44
H2OL	H2OL	P	2019	1	5.44
H2SB	H2SB	P	2016	0.05	15.822
H2SB	H2SB	P	2017	0.54	15.822
H2SB	H2SB	P	2018	0.97	15.822
H2SB	H2SB	P	2019	1	15.822
H2SB	H2SB	P	2020	1	15.822
I2B	I2BM	P	2016	0.25	21.982
I2B	I2BM	P	2017	1	21.982
I2B	I2BM	P	2018	1	21.982
I2B	I2BM	P	2019	1	21.982
I2B	I2BM	P	2020	1	21.982
I2BE	I2BE	P	2016	0.14	16.813
I2BE	I2BE	P	2017	1	16.813
I2BE	I2BE	P	2018	0.94	16.813
I2BE	I2BE	P	2019	0.94	16.813
I2BE	I2BE	P	2020	0.95	16.813
I2ES	I3ES	P	2016	0.02	34.346
I2ES	I3ES	P	2017	0.33	34.346
I2ES	I3ES	P	2018	0.78	34.346
I2ES	I3ES	P	2019	1	34.346
I2ES	I3ES	P	2020	1	34.346
I2N	I2NT	P	2016	0.25	8.768
I2N	I2NT	P	2017	1	8.768
I2N	I2NT	P	2018	1	8.768
I2N	I2NT	P	2019	1	8.768
I2N	I2NT	P	2020	1	8.768
I2NN	I2NN	P	2016	0.18	54.33
I2NN	I2NN	P	2017	1	54.33
I2NN	I2NN	P	2018	0.91	54.33
I2NN	I2NN	P	2019	0.95	54.33
I2NN	I2NN	P	2020	0.91	54.33
I2SP	I2SP	P	2016	0.26	40.37
I2SP	I2SP	P	2017	0.5	40.37
I2SP	I2SP	P	2018	1	40.37

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
I2SP	I2SP	P	2019	0.99	40.37
I2SP	I2SP	P	2020	0.99	40.37
I2SP	I3SP	P	2016	0.26	40.37
I2SP	I3SP	P	2017	0.5	40.37
I2SP	I3SP	P	2018	1	40.37
I2SP	I3SP	P	2019	0.99	40.37
I2SP	I3SP	P	2020	0.99	40.37
I2TK	I2TK	P	2016	0.21	25.439
I2TK	I2TK	P	2017	0.69	25.439
I2TK	I2TK	P	2018	0.83	25.439
I2TK	I2TK	P	2019	0.83	25.439
I2TK	I2TK	P	2020	1	25.439
I2X	I3XD	P	2016	0.35	22.866
I2X	I3XD	P	2017	0.99	22.866
I2X	I3XD	P	2018	1	22.866
I2X	I3XD	P	2019	1	22.866
I2X	I3XD	P	2020	1	22.866
I2X	I4XD	P	2016	0.35	22.866
I2X	I4XD	P	2017	0.99	22.866
I2X	I4XD	P	2018	1	22.866
I2X	I4XD	P	2019	1	22.866
I2X	I4XD	P	2020	1	22.866
I2X	I5XD	P	2016	0.35	22.866
I2X	I5XD	P	2017	0.99	22.866
I2X	I5XD	P	2018	1	22.866
I2X	I5XD	P	2019	1	22.866
I2X	I5XD	P	2020	1	22.866
I2X	I6XD	P	2016	0.35	22.866
I2X	I6XD	P	2017	0.99	22.866
I2X	I6XD	P	2018	1	22.866
I2X	I6XD	P	2019	1	22.866
I2X	I6XD	P	2020	1	22.866
I2X	I7XD	P	2016	0.35	22.866
I2X	I7XD	P	2017	0.99	22.866
I2X	I7XD	P	2018	1	22.866
I2X	I7XD	P	2019	1	22.866
I2X	I7XD	P	2020	1	22.866
J2N	J2NJ	P	2016	0.06	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	0.26	11.939

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
J2P	J2PM	P	2017	1	11.939
J2P	J2PM	P	2018	1	11.939
J2P	J2PM	P	2019	1	11.939
J2P	J2PM	P	2020	1	11.939
K2O	K2OF	P	2016	0.25	8.118
K2O	K2OF	P	2017	1	8.118
K2O	K2OF	P	2018	1	8.118
K2O	K2OF	P	2019	1	8.118
K2O	K2OF	P	2020	1	8.118
K2P	K3PN	P	2016	0.11	20.42
K2P	K3PN	P	2017	0.89	20.42
K2P	K3PN	P	2018	1	20.42
K2P	K3PN	P	2019	1	20.42
K2P	K3PN	P	2020	1	20.42
K2P	K4PN	P	2016	0.11	20.42
K2P	K4PN	P	2017	0.89	20.42
K2P	K4PN	P	2018	1	20.42
K2P	K4PN	P	2019	1	20.42
K2P	K4PN	P	2020	1	20.42
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	25.403
L2HA	L2HA	P	2017	0.79	25.403
L2HA	L2HA	P	2018	1	25.403
L2HA	L2HA	P	2019	0.73	25.403
L2HA	L2HA	P	2020	0.73	25.403
L2IN	L2IN	P	2016	0.19	5.876
L2IN	L2IN	P	2017	1	5.876
L2IN	L2IN	P	2018	0.88	5.876
L2IN	L2IN	P	2019	0.87	5.876
L2IN	L2IN	P	2020	0.88	5.876
L2OR	L2OR	P	2016	0.07	11.032
L2OR	L2OR	P	2017	0.54	11.032
L2OR	L2OR	P	2018	0.72	11.032
L2OR	L2OR	P	2019	0.78	11.032
L2OR	L2OR	P	2020	1	11.032
M2C	M2CD	P	2016	0.25	6.439
M2C	M2CD	P	2017	0.74	6.439
M2C	M2CD	P	2018	0.49	6.439
M2C	M2CD	P	2019	0.52	6.439

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
M2C	M2CD	P	2020	0.52	6.439
M2EO	M2EO	P	2016	0.04	34.435
M2EO	M2EO	P	2017	0.85	34.435
M2EO	M2EO	P	2018	1	34.435
M2EO	M2EO	P	2019	1	34.435
M2EO	M2EO	P	2020	1	34.435
M2M	M2MM	P	2016	0.25	7.908
M2M	M2MM	P	2017	0.75	7.908
M2M	M2MM	P	2018	0.76	7.908
M2M	M2MM	P	2019	0.75	7.908
M2M	M2MM	P	2020	0.75	7.908
M2OF	M2OF	P	2016	0.2	14.764
M2OF	M2OF	P	2017	1	14.764
M2OF	M2OF	P	2018	1	14.764
M2OF	M2OF	P	2019	1	14.764
M2OF	M2OF	P	2020	1	14.764
M2OH	M2OH	P	2016	0.2	9.884
M2OH	M2OH	P	2017	0.71	9.884
M2OH	M2OH	P	2018	0.92	9.884
M2OH	M2OH	P	2019	1	9.884
M2OH	M2OH	P	2020	0.99	9.884
M2RK	M2RK	P	2016	0.2	16.992
M2RK	M2RK	P	2017	0.86	16.992
M2RK	M2RK	P	2018	0.88	16.992
M2RK	M2RK	P	2019	0.88	16.992
M2RK	M2RK	P	2020	0.88	16.992
M2RW	M2RW	P	2016	0.99	86.37
M2RW	M2RW	P	2017	1	86.37
M2RW	M2RW	P	2018	1	86.37
M2RW	M2RW	P	2019	1	86.37
M2RW	M2RW	P	2020	1	86.37
M2S	M2ST	P	2016	0.25	5.44
M2S	M2ST	P	2017	0.66	5.44
M2S	M2ST	P	2018	0.6	5.44
M2S	M2ST	P	2019	0.6	5.44
M2S	M2ST	P	2020	0.6	5.44
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
N2ES	N2ES	P	2016	0.08	7.527
N2ES	N2ES	P	2017	0.83	7.527

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
N2ES	N2ES	P	2018	1	7.527
N2ES	N2ES	P	2019	0.94	7.527
N2ES	N2ES	P	2020	0.92	7.527
N2G	N2G	P	2016	0.31	36.92
N2G	N2G	P	2017	0.31	36.92
N2G	N2G	P	2018	1	36.92
N2G	N2G	P	2019	0.99	36.92
N2G	N2G	P	2020	0.99	36.92
N2OA	N3OA	P	2016	0.08	9.817
N2OA	N3OA	P	2017	1	9.817
N2OA	N3OA	P	2018	0.55	9.817
N2OA	N3OA	P	2019	0.59	9.817
N2OA	N3OA	P	2020	0.59	9.817
N2OV	N2OV	P	2016	0.08	5.472
N2OV	N2OV	P	2017	0.85	5.472
N2OV	N2OV	P	2018	1	5.472
N2OV	N2OV	P	2019	0.94	5.472
N2OV	N2OV	P	2020	0.9	5.472
P2E	P2EP	P	2016	0.2	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	0.53	17.267
P2ER	P2ER	P	2017	0.1	17.267
P2ER	P2ER	P	2018	0.1	17.267
P2ER	P2ER	P	2019	0.1	17.267
P2ER	P2ER	P	2020	0.1	17.267
P2FE	P2FE	P	2016	0.25	5.44
P2FE	P2FE	P	2017	0.13	5.44
P2FE	P2FE	P	2018	0.54	5.44
P2FE	P2FE	P	2019	0.54	5.44
P2FE	P2FE	P	2020	0.54	5.44
P2HI	P2HI	P	2016	0.06	12.107
P2HI	P2HI	P	2017	0.55	12.107
P2HI	P2HI	P	2018	0.94	12.107
P2HI	P2HI	P	2019	1	12.107
P2HI	P2HI	P	2020	0.91	12.107
P2M	P2M	P	2016	0.2	5.44
P2M	P2M	P	2017	1	5.44
P2M	P2M	P	2018	1	5.44
P2M	P2M	P	2019	1	5.44
P2M	P2M	P	2020	1	5.44

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
P2PX	P2PX	P	2016	0.16	7.668
P2PX	P2PX	P	2017	1	7.668
P2PX	P2PX	P	2018	0.92	7.668
P2PX	P2PX	P	2019	0.94	7.668
P2PX	P2PX	P	2020	0.98	7.668
P2U4	P2U4	P	2016	0.14	9.365
P2U4	P2U4	P	2017	0.55	9.365
P2U4	P2U4	P	2018	1	9.365
P2U4	P2U4	P	2019	0.99	9.365
P2U4	P2U4	P	2020	0.99	9.365
R2DA	R2DA	P	2016	0.15	17.507
R2DA	R2DA	P	2017	0.78	17.507
R2DA	R2DA	P	2018	0.75	17.507
R2DA	R2DA	P	2019	1	17.507
R2DA	R2DA	P	2020	1	17.507
R2EP	R2EP	P	2016	0.2	22.614
R2EP	R2EP	P	2017	0.51	22.614
R2EP	R2EP	P	2018	0.52	22.614
R2EP	R2EP	P	2019	0.66	22.614
R2EP	R2EP	P	2020	0.66	22.614
R2EP	R3EP	P	2016	0.2	22.614
R2EP	R3EP	P	2017	0.51	22.614
R2EP	R3EP	P	2018	0.52	22.614
R2EP	R3EP	P	2019	0.66	22.614
R2EP	R3EP	P	2020	0.66	22.614
R2NL	R2NL	P	2016	0.13	13.427
R2NL	R2NL	P	2017	0.79	13.427
R2NL	R2NL	P	2018	0.87	13.427
R2NL	R2NL	P	2019	1	13.427
R2NL	R2NL	P	2020	0.92	13.427
R2OG	R2OG	P	2016	0.07	6.581
R2OG	R2OG	P	2017	0.66	6.581
R2OG	R2OG	P	2018	0.73	6.581
R2OG	R2OG	P	2019	0.94	6.581
R2OG	R2OG	P	2020	1	6.581
R2TZ	R2TZ	P	2016	0.07	19.01
R2TZ	R2TZ	P	2017	1	19.01
R2TZ	R2TZ	P	2018	0.99	19.01
R2TZ	R2TZ	P	2019	0.98	19.01
R2TZ	R2TZ	P	2020	0.98	19.01
R2UK	S2RE	P	2016	0.09	5.587
R2UK	S2RE	P	2017	1	5.587
R2UK	S2RE	P	2018	1	5.587

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
R2UK	S2RE	P	2019	1	5.587
R2UK	S2RE	P	2020	1	5.587
R2UK	S3RE	P	2016	0.09	5.587
R2UK	S3RE	P	2017	1	5.587
R2UK	S3RE	P	2018	1	5.587
R2UK	S3RE	P	2019	1	5.587
R2UK	S3RE	P	2020	1	5.587
R2UK	S4RE	P	2016	0.09	5.587
R2UK	S4RE	P	2017	1	5.587
R2UK	S4RE	P	2018	1	5.587
R2UK	S4RE	P	2019	1	5.587
R2UK	S4RE	P	2020	1	5.587
R2UK	S5RE	P	2016	0.09	5.587
R2UK	S5RE	P	2017	1	5.587
R2UK	S5RE	P	2018	1	5.587
R2UK	S5RE	P	2019	1	5.587
R2UK	S5RE	P	2020	1	5.587
R2WE	R3WE	P	2016	0.18	31.009
R2WE	R3WE	P	2017	1	31.009
R2WE	R3WE	P	2018	0.38	31.009
R2WE	R3WE	P	2019	0.44	31.009
R2WE	R3WE	P	2020	0.44	31.009
S2AP	S3AP	P	2016	0.2	5.44
S2AP	S3AP	P	2017	0.76	5.44
S2AP	S3AP	P	2018	0.63	5.44
S2AP	S3AP	P	2019	0.89	5.44
S2AP	S3AP	P	2020	0.89	5.44
S2CM	S2CM	P	2016	0.07	6.067
S2CM	S2CM	P	2017	0.79	6.067
S2CM	S2CM	P	2018	0.99	6.067
S2CM	S2CM	P	2019	1	6.067
S2CM	S2CM	P	2020	0.99	6.067
S2DF	S2DF	P	2016	0.09	32.47
S2DF	S2DF	P	2017	0.57	32.47
S2DF	S2DF	P	2018	0.75	32.47
S2DF	S2DF	P	2019	1	32.47
S2EJ	S2EJ	P	2016	0.21	7.764
S2EJ	S2EJ	P	2017	0.12	7.764
S2EJ	S2EJ	P	2018	0.45	7.764
S2EJ	S2EJ	P	2019	0.45	7.764
S2EJ	S2EJ	P	2020	0.45	7.764
S2GE	S2GE	P	2016	0.2	31.295
S2GE	S2GE	P	2017	0.63	31.295

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
S2GE	S2GE	P	2018	0.74	31.295
S2GE	S2GE	P	2019	0.79	31.295
S2GE	S2GE	P	2020	0.68	31.295
S2GS	S2GS	P	2016	0.15	11.116
S2GS	S2GS	P	2017	0.88	11.116
S2GS	S2GS	P	2018	1	11.116
S2GS	S2GS	P	2019	1	11.116
S2GS	S2GS	P	2020	1	11.116
S2IE	S2IE	P	2016	0.07	6.158
S2IE	S2IE	P	2017	1	6.158
S2IE	S2IE	P	2018	1	6.158
S2IE	S2IE	P	2019	1	6.158
S2IE	S2IE	P	2020	1	6.158
S2IE	S3IE	P	2016	0.07	6.158
S2IE	S3IE	P	2017	1	6.158
S2IE	S3IE	P	2018	1	6.158
S2IE	S3IE	P	2019	1	6.158
S2IE	S3IE	P	2020	1	6.158
S2ND	S3ND	P	2016	0.09	7.622
S2ND	S3ND	P	2017	0.92	7.622
S2ND	S3ND	P	2018	1	7.622
S2ND	S3ND	P	2019	0.99	7.622
S2ND	S3ND	P	2020	0.99	7.622
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	0.17	5.849
S2QU	S2QU	P	2017	0.76	5.849
S2QU	S2QU	P	2018	1	5.849
S2QU	S2QU	P	2019	1	5.849
S2QU	S2QU	P	2020	1	5.849
S2SD	S2SD	P	2016	0.08	19.876
S2SD	S2SD	P	2017	0.97	19.876
S2SD	S2SD	P	2018	1	19.876
S2SD	S2SD	P	2019	0.92	19.876
S2SD	S2SD	P	2020	0.92	19.876
S2SE	S2SE	P	2016	0.99	9.46
S2SE	S2SE	P	2017	0.88	9.46
S2SE	S2SE	P	2018	0.81	9.46
S2SE	S2SE	P	2019	0.8	9.46
S2SE	S2SE	P	2020	0.8	9.46

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
S2VT	S2VT	P	2016	0.4	14.07
S2VT	S2VT	P	2017	0.81	14.07
S2VT	S2VT	P	2018	0.68	14.07
S2VT	S2VT	P	2019	0.67	14.07
S2VT	S2VT	P	2020	0.67	14.07
S2YN	S2YN	P	2016	0.14	5.44
S2YN	S2YN	P	2017	0.71	5.44
S2YN	S2YN	P	2018	0.78	5.44
S2YN	S2YN	P	2019	0.89	5.44
S2YN	S2YN	P	2020	1	5.44
SBD	FSBD	P	2016	1	5.44
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	0.43	5.66
SED	FSED	P	2017	1	5.66
SED	FSED	P	2018	0.42	5.66
SED	FSED	P	2019	0.37	5.66
SED	FSED	P	2020	0.38	5.66
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	0.24	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	0.2	68.373
T2KA	T2KA	P	2017	0.6	68.373
T2KA	T2KA	P	2018	0.6	68.373
T2KA	T2KA	P	2019	0.6	68.373
T2KA	T2KA	P	2020	0.6	68.373
T2NE	T2NE	P	2016	0.16	23.231
T2NE	T2NE	P	2017	1	23.231
T2NE	T2NE	P	2018	0.51	23.231

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
T2NE	T2NE	P	2019	0.45	23.231
T2NE	T2NE	P	2020	0.46	23.231
T2NE	T3NE	P	2016	0.16	23.231
T2NE	T3NE	P	2017	1	23.231
T2NE	T3NE	P	2018	0.51	23.231
T2NE	T3NE	P	2019	0.45	23.231
T2NE	T3NE	P	2020	0.46	23.231
T2OT	T2OT	P	2016	0.02	35.427
T2OT	T2OT	P	2017	0.21	35.427
T2OT	T2OT	P	2018	0.3	35.427
T2OT	T2OT	P	2019	0.98	35.427
T2OT	T2OT	P	2020	1	35.427
T2QI	T2QI	P	2016	1	37.928
T2QI	T2QI	P	2017	0.69	37.928
T2QI	T2QI	P	2018	0.7	37.928
T2QI	T2QI	P	2019	0.69	37.928
T2QI	T2QI	P	2020	0.69	37.928
T2SC	T2SC	P	2016	0.71	17.08
T2SC	T2SC	P	2017	1	17.08
T2SC	T2SC	P	2018	0.78	17.08
T2SC	T2SC	P	2019	0.78	17.08
T2SC	T2SC	P	2020	0.79	17.08
U2BL	U2BL	P	2016	0.11	6.523
U2BL	U2BL	P	2017	0.55	6.523
U2BL	U2BL	P	2018	0.77	6.523
U2BL	U2BL	P	2019	0.98	6.523
U2BL	U2BL	P	2020	1	6.523
U2BS	U2BS	P	2016	0.08	62.755
U2BS	U2BS	P	2017	1	62.755
U2BS	U2BS	P	2018	0.6	62.755
U2BS	U2BS	P	2019	0.56	62.755
U2BS	U2BS	P	2020	0.56	62.755
U2BS	U3BS	P	2016	0.08	62.755
U2BS	U3BS	P	2017	1	62.755
U2BS	U3BS	P	2018	0.6	62.755
U2BS	U3BS	P	2019	0.56	62.755
U2BS	U3BS	P	2020	0.56	62.755
U2EI	U2EI	P	2016	0.35	48.383
U2EI	U2EI	P	2017	0.99	48.383
U2EI	U2EI	P	2018	1	48.383
U2EI	U2EI	P	2019	1	48.383
U2EI	U2EI	P	2020	1	48.383
U2HR	U2HR	P	2016	0.2	47.606

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
U2HR	U2HR	P	2017	0.92	47.606
U2HR	U2HR	P	2018	0.91	47.606
U2HR	U2HR	P	2019	0.89	47.606
U2HR	U2HR	P	2020	0.89	47.606
U2NI	U2NI	P	2016	0.1	7.191
U2NI	U2NI	P	2017	0.69	7.191
U2NI	U2NI	P	2018	0.91	7.191
U2NI	U2NI	P	2019	0.93	7.191
U2NI	U2NI	P	2020	1	7.191
V2AC	V2AC	P	2016	1	26.199
V2AC	V2AC	P	2017	0.59	26.199
V2AC	V2AC	P	2018	0.57	26.199
V2AC	V2AC	P	2019	0.56	26.199
V2AC	V2AC	P	2020	0.57	26.199
V2AC	V3AC	P	2016	1	26.199
V2AC	V3AC	P	2017	0.59	26.199
V2AC	V3AC	P	2018	0.57	26.199
V2AC	V3AC	P	2019	0.56	26.199
V2AC	V3AC	P	2020	0.57	26.199
V2O	V3O	P	2016	0.06	13.45
V2O	V3O	P	2017	0.35	13.45
V2O	V3O	P	2018	1	13.45
V2O	V3O	P	2019	1	13.45
V2O	V3O	P	2020	1	13.45
V2O	V4O	P	2016	0.07	13.45
V2O	V4O	P	2017	0.35	13.45
V2O	V4O	P	2018	1	13.45
V2O	V4O	P	2019	1	13.45
V2O	V4O	P	2020	1	13.45
V2VD	V2VD	P	2016	0.12	6.584
V2VD	V2VD	P	2017	0.94	6.584
V2VD	V2VD	P	2018	1	6.584
V2VD	V2VD	P	2019	1	6.584
V2VD	V2VD	P	2020	1	6.584
V2VU	V3VU	P	2016	0.02	31.447
V2VU	V3VU	P	2017	0.37	31.447
V2VU	V3VU	P	2018	1	31.447
V2VU	V3VU	P	2019	1	31.447
V2VU	V3VU	P	2020	1	31.447
V2VU	V4VU	P	2016	0.02	31.447
V2VU	V4VU	P	2017	0.37	31.447
V2VU	V4VU	P	2018	1	31.447
V2VU	V4VU	P	2019	1	31.447

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A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
V2VU	V4VU	P	2020	1	31.447
V2VU	V5VU	P	2016	0.02	31.447
V2VU	V5VU	P	2017	0.37	31.447
V2VU	V5VU	P	2018	1	31.447
V2VU	V5VU	P	2019	1	31.447
V2VU	V5VU	P	2020	1	31.447
V2W	V2W3	P	2016	0.2	42.806
V2W	V2W3	P	2017	0.52	42.806
V2W	V2W3	P	2018	0.48	42.806
V2W	V2W3	P	2019	0.28	42.806
V2W	V2W3	P	2020	0.28	42.806
W2MT	W2MT	P	2016	0.25	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	0.07	31.473
X2CA	X2CA	P	2017	0.95	31.473
X2CA	X2CA	P	2018	0.96	31.473
X2CA	X2CA	P	2019	1	31.473
X2CA	X2CA	P	2020	0.91	31.473
Z2UR	Z2UR	P	2016	0.04	19.348
Z2UR	Z2UR	P	2017	0.34	19.348
Z2UR	Z2UR	P	2018	0.39	19.348
Z2UR	Z2UR	P	2019	1	19.348
Z2UR	Z2UR	P	2020	0.31	19.348