clear to trade

eurex clearing
rundschreiben 121/16

Datum: 5. Oktober 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 13. Oktober 2016

Verweis auf Eurex Clearing-Rundschreiben: 152/16

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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 13. Oktober 2016

Anbei erhalten Sie die Aufstellung der ab der Tages-Endverarbeitung vom **13. Oktober 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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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 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
A2HO	A3HO	P	2016	0.06	10.245
A2HO	A3HO	P	2017	1	10.245
A2HO	A3HO	P	2018	1	10.245

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
R2UK	S2RE	P	2018	1	5.587
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
S2GE	S2GE	P	2018	0.74	31.295
S2GE	S2GE	P	2019	0.79	31.295

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
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