eurex clearing *circular 152/15*

Date: 28 December 2015

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 5 January 2016

Related Eurex Clearing circular: 087/15

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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 5 January 2016

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **5 January 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).

Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 5 January 2016

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2LV	A2LV	P	2018	1	8.485
A2LV	A2LV	P	2019	0.85	8.485
A2M	A2MZ	P	2015	1	5.44
A2M	A2MZ	P	2016	1	5.44
A2M	A2MZ	P	2017	1	5.44
A2M	A2MZ	P	2018	1	5.44
A2M	A2MZ	P	2019	1	5.44
A2OM	A2OM	P	2015	1	85.47
A2OM	A2OM	P	2016	0.18	85.47
A2OM	A2OM	P	2017	0.2	85.47
A2OM	A2OM	P	2018	0.19	85.47
A2OM	A2OM	P	2019	0.2	85.47
A2SG	A2SG	P	2015	0.72	16.361
A2SG	A2SG	P	2016	1	16.361
A2SG	A2SG	P	2017	0.88	16.361
A2SG	A2SG	P	2018	0.95	16.361
A2SG	A2SG	P	2019	0.84	16.361
A2SM	A2SM	P	2015	0.53	5.44
A2SM	A2SM	P	2016	0.93	5.44
A2SM	A2SM	P	2017	0.8	5.44
A2SM	A2SM	P	2018	0.89	5.44
A2SM	A2SM	P	2019	1	5.44
A2V	A2V	P	2015	0.78	9.9
A2V	A2V	P	2016	0.73	9.9
A2V	A2V	P	2017	0.89	9.9
A2V	A2V	P	2018	0.92	9.9
A2V	A2V	P	2019	1	9.9
A2XA	A2XA	P	2015	0.36	14.453
A2XA	A2XA	P	2016	0.62	14.453
A2A	A2AP	P	2015	0.99	56.92
A2A	A2AP	P	2016	0.99	56.92
A2A	A2AP	P	2017	0.99	56.92
A2A	A2AP	P	2018	1	56.92
A2A	A2AP	P	2019	1	56.92
A2AL	A2AL	P	2015	0.24	57.319
A2AL	A2AL	P	2016	0.6	57.319
A2AL	A2AL	P	2017	1	57.319
A2AL	A2AL	P	2018	1	57.319
A2AL	A2AL	P	2019	1	57.319
A2BB	A2BB	P	2015	0.32	11.202
A2BB	A2BB	P	2016	0.81	11.202
A2BB	A2BB	P	2017	1	11.202

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2BB	A2BB	P	2018	0.97	11.202
A2BB	A2BB	P	2019	0.99	11.202
A2CR	A2CR	P	2015	1	7.861
A2CR	A2CR	P	2016	0.73	7.861
A2CR	A2CR	P	2017	0.73	7.861
A2CR	A2CR	P	2018	0.73	7.861
A2CR	A2CR	P	2019	0.73	7.861
A2DE	A2DE	P	2015	1	5.988
A2DE	A2DE	P	2016	0.3	5.988
A2DE	A2DE	P	2017	1	5.988
A2DE	A2DE	P	2018	0.41	5.988
A2DE	A2DE	P	2019	0.41	5.988
A2DS	A2DS	P	2015	0.7	10.514
A2DS	A2DS	P	2016	1	10.514
A2DS	A2DS	P	2017	0.88	10.514
A2DS	A2DS	P	2018	0.94	10.514
A2DS	A2DS	P	2019	1	10.514
A2EN	A2EN	P	2015	1	44.842
A2EN	A2EN	P	2016	0.74	44.842
A2EN	A2EN	P	2017	0.77	44.842
A2EN	A2EN	P	2018	0.86	44.842
A2EN	A2EN	P	2019	0.66	44.842
A2HO	A2HO	P	2015	1	5.44
A2HO	A2HO	P	2016	1	5.44
A2HO	A2HO	P	2017	1	5.44
A2HO	A2HO	P	2018	1	5.44
A2HO	A2HO	P	2019	1	5.44
A2IR	A3IR	P	2015	0.46	5.44
A2IR	A3IR	P	2016	0.76	5.44
A2IR	A3IR	P	2017	1	5.44
A2IR	A3IR	P	2018	1	5.44
A2IR	A3IR	P	2019	1	5.44
A2IR	A4IR	P	2015	0.46	5.44
A2IR	A4IR	P	2016	0.76	5.44
A2IR	A4IR	P	2017	1	5.44
A2IR	A4IR	P	2018	1	5.44
A2IR	A4IR	P	2019	1	5.44
A2KU	A2KU	P	2015	1	5.44
A2KU	A2KU	P	2016	1	5.44
A2KU	A2KU	P	2017	1	5.44
A2KU	A2KU	P	2018	1	5.44
A2KU	A2KU	P	2019	1	5.44
A2LV	A2LV	P	2015	0.29	8.485
A2LV	A2LV	P	2016	0.9	8.485
A2LV	A2LV	P	2017	0.87	8.485
A2XA	A2XA	P	2017	0.87	14.453

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2XA	A2XA	P	2018	1	14.453
A2XA	A2XA	P	2019	0.85	14.453
A2ZN	A2ZN	P	2015	0.39	5.557
A2ZN	A2ZN	P	2016	0.58	5.557
A2ZN	A2ZN	P	2017	0.99	5.557
A2ZN	A2ZN	P	2018	1	5.557
A2ZN	A2ZN	P	2019	0.94	5.557
B2A	B2AC	P	2015	1	14.815
B2A	B2AC	P	2016	1	14.815
B2A	B2AC	P	2017	1	14.815
B2A	B2AC	P	2018	1	14.815
B2A	B2AC	P	2019	1	14.815
B2A1	B2A	P	2015	1	16.58
B2A1	B2A	P	2016	0.93	16.58
B2A1	B2A	P	2017	0.93	16.58
B2A1	B2A	P	2018	0.93	16.58
B2A1	B2A	P	2019	0.93	16.58
B2AE	B2AE	P	2015	1	22.035
B2AE	B2AE	P	2016	1	22.035
B2AE	B2AE	P	2017	1	22.035
B2AE	B2AE	P	2018	1	22.035
B2AE	B2AE	P	2019	1	22.035
B2AR	B2AR	P	2015	0.52	24.09
B2AR	B2AR	P	2016	0.87	24.09
B2AR	B2AR	P	2017	1	24.09
B2AR	B2AR	P	2018	1	24.09
B2AR	B2AR	P	2019	1	24.09
B2AR	B3AR	P	2015	0.52	24.09
B2LT	B2LT	P	2015	0.49	10.293
B2LT	B2LT	P	2016	0.69	10.293
B2LT	B2LT	P	2017	0.66	10.293
B2LT	B2LT	P	2018	1	10.293
B2LT	B2LT	P	2019	0.66	10.293
B2LT	B3LT	P	2015	0.49	10.293
B2LT	B3LT	P	2016	0.69	10.293
B2LT	B3LT	P	2017	0.66	10.293
B2LT	B3LT	P	2018	1	10.293
B2LT	B3LT	P	2019	0.66	10.293
B2M	B2MY	P	2015	1	5.44
B2M	B2MY	P	2016	1	5.44
B2M	B2MY	P	2017	1	5.44
B2M	B2MY	P	2018	1	5.44
B2M	B2MY	P	2019	1	5.44
B2MW	B2MW	P	2015	0.81	20.06
B2MW	B2MW	P	2016	0.44	20.06
B2MW	B2MW	P	2017	1	20.06

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
B2MW	B2MW	P	2018	0.9	20.06
B2MW	B2MW	P	2019	0.57	20.06
B2NP	B2NP	P	2015	0.37	28.805
B2NP	B2NP	P	2016	1	28.805
B2NP	B2NP	P	2017	0.77	28.805
B2NP	B2NP	P	2018	0.81	28.805
B2NP	B2NP	P	2019	0.7	28.805
B2P	B2P	P	2015	1	11.08
B2P	B2P	P	2016	0.66	11.08
B2P	B2P	P	2017	0.77	11.08
B2P	B2P	P	2018	0.85	11.08
EUD	FEUD	P	2016	0.24	5.44
EUD	FEUD	P	2017	0.49	5.44
EUD	FEUD	P	2018	0.1	5.44
EUD	FEUD	P	2019	0.1	5.44
SBD	FSBD	P	2015	1	5.44
SBD	FSBD	P	2016	0.84	5.44
SBD	FSBD	P	2017	0.33	5.44
SBD	FSBD	P	2018	1	5.44
SBD	FSBD	P	2019	1	5.44
SED	FSED	P	2015	0.81	5.44
SED	FSED	P	2016	1	5.44
SED	FSED	P	2017	0.91	5.44
SED	FSED	P	2018	0.91	5.44
SED	FSED	P	2019	0.91	5.44
STD	FSTD	P	2015	1	6.58
STD	FSTD	P	2016	0.66	6.58
STD	FSTD	P	2017	0.49	6.58
STD	FSTD	P	2018	0.49	6.58
STD	FSTD	P	2019	0.49	6.58
SUD	FSUD	P	2015	1	5.48
SUD	FSUD	P	2016	0.41	5.48
SUD	FSUD	P	2017	0.41	5.48
SUD	FSUD	P	2018	0.41	5.48
SUD	FSUD	P	2019	0.41	5.48
SVD	FSID	P	2015	1	41.43
SVD	FSID	P	2016	0.91	41.43
SVD	FSID	P	2017	0.91	41.43
SVD	FSID	P	2018	0.91	41.43
SVD	FSID	P	2019	0.91	41.43
B2AR	B3AR	P	2016	0.87	24.09
B2AR	B3AR	P	2017	1	24.09
B2AR	B3AR	P	2018	1	24.09
B2AR	B3AR	P	2019	1	24.09
B2AS	B2AS	P	2015	0.34	8.895
B2AS	B2AS	P	2016	0.61	8.895

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
B2AS	B2AS	P	2017	1	8.895
B2AS	B2AS	P	2018	0.95	8.895
B2AS	B2AS	P	2019	0.88	8.895
B2AT	B2AT	P	2015	0.96	16.18
B2AT	B2AT	P	2016	0.96	16.18
B2AT	B2AT	P	2017	0.99	16.18
B2AT	B2AT	P	2018	1	16.18
B2AT	B2AT	P	2019	1	16.18
B2AY	B2AY	P	2015	0.26	7.288
B2AY	B2AY	P	2016	0.74	7.288
B2AY	B2AY	P	2017	0.98	7.288
B2AY	B2AY	P	2018	1	7.288
B2AY	B2AY	P	2019	0.87	7.288
B2BV	B3BV	P	2015	0.39	23.487
B2BV	B3BV	P	2016	0.89	23.487
B2BV	B3BV	P	2017	1	23.487
B2BV	B3BV	P	2018	0.99	23.487
B2BV	B3BV	P	2019	0.99	23.487
B2G	B2G	P	2015	0.58	13.32
B2G	B2G	P	2016	0.9	13.32
B2G	B2G	P	2017	1	13.32
B2G	B2G	P	2018	0.96	13.32
B2G	B2G	P	2019	0.95	13.32
B2P	B2P	P	2019	0.9	11.08
B2SN	B2SN	P	2015	0.18	16.105
B2SN	B2SN	P	2016	0.3	16.105
B2SN	B2SN	P	2017	0.89	16.105
B2SN	B2SN	P	2018	0.96	16.105
B2SN	B2SN	P	2019	1	16.105
B2T	B2T	P	2015	1	9.85
B2T	B2T	P	2016	0.66	9.85
B2T	B2T	P	2017	0.87	9.85
B2T	B2T	P	2018	0.88	9.85
B2T	B2T	P	2019	0.87	9.85
B2YG	B2YG	P	2015	0.98	5.449
B2YG	B2YG	P	2016	1	5.449
B2YG	B2YG	P	2017	0.98	5.449
B2YG	B2YG	P	2018	0.98	5.449
B2YG	B2YG	P	2019	0.98	5.449
C2AR	C2AR	P	2015	1	7.288
C2AR	C2AR	P	2016	1	7.288
C2AR	C2AR	P	2017	1	7.288
C2AR	C2AR	P	2018	1	7.288
C2AR	C2AR	P	2019	1	7.288
C2AR	C3AR	P	2015	1	7.288
C2AR	C3AR	P	2016	1	7.288

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
C2AR	C3AR	P	2017	1	7.288
C2AR	C3AR	P	2018	1	7.288
C2AR	C3AR	P	2019	1	7.288
C2FR	C2FR	P	2015	0.77	13.259
C2FR	C2FR	P	2016	0.89	13.259
C2FR	C2FR	P	2017	1	13.259
C2FR	C2FR	P	2018	0.94	13.259
C2FR	C2FR	P	2019	0.93	13.259
C2I	C2IT	P	2015	1	151.861
C2I	C2IT	P	2016	1	151.861
C2I	C2IT	P	2017	1	151.861
C2I	C2IT	P	2018	1	151.861
C2I	C2IT	P	2019	1	151.861
C2NA	C2NA	P	2015	1	21.29
C2NA	C2NA	P	2016	0.71	21.29
C2NA	C2NA	P	2017	0.62	21.29
C2NA	C2NA	P	2018	0.62	21.29
C2NA	C2NA	P	2019	0.62	21.29
C2ON	C2ON	P	2015	0.52	17.27
C2ON	C2ON	P	2016	0.85	17.27
C2ON	C2ON	P	2017	1	17.27
C2ON	C2ON	P	2018	1	17.27
C2ON	C2ON	P	2019	1	17.27
C2RG	C2RG	P	2015	0.62	10.832
C2RG	C2RG	P	2016	0.72	10.832
C2RG	C2RG	P	2017	0.74	10.832
C2RG	C2RG	P	2018	0.75	10.832
C2RG	C2RG	P	2019	1	10.832
C2RI	C3RI	P	2015	0.96	15.589
C2RI	C3RI	P	2016	1	15.589
C2RI	C3RI	P	2017	0.83	15.589
C2RI	C3RI	P	2018	0.83	15.589
C2RI	C3RI	P	2019	0.89	15.589
C2S	C2SC	P	2015	1	8.324
C2S	C2SC	P	2016	1	8.324
C2S	C2SC	P	2017	1	8.324
C2S	C2SC	P	2018	1	8.324
C2S	C2SC	P	2019	1	8.324
C2SG	C2SG	P	2015	0.84	20.763
C2SG	C2SG	P	2016	1	20.763
C2SG	C2SG	P	2017	1	20.763
C2SG	C2SG	P	2018	1	20.763
C2SG	C2SG	P	2019	1	20.763
C2SG	C3SG	P	2015	0.84	20.763
C2SG	C3SG	P	2016	1	20.763
C2SG	C3SG	P	2017	1	20.763

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
C2SG	C3SG	P	2018	1	20.763
C2SG	C3SG	P	2019	1	20.763
C2V	C2VX	P	2015	1	5.44
C2V	C2VX	P	2016	0.89	5.44
C2V	C2VX	P	2017	0.7	5.44
C2V	C2VX	P	2018	0.7	5.44
C2V	C2VX	P	2019	0.7	5.44
D2AI	D2AI	P	2015	0.24	13.034
D2AI	D2AI	P	2016	0.73	13.034
D2AI	D2AI	P	2017	0.82	13.034
D2AI	D2AI	P	2018	1	13.034
D2AI	D2AI	P	2019	0.97	13.034
D2B1	D3B1	P	2015	1	5.614
D2B1	D3B1	P	2016	0.56	5.614
D2B1	D3B1	P	2017	0.51	5.614
D2B1	D3B1	P	2018	0.51	5.614
D2B1	D3B1	P	2019	0.52	5.614
D2BK	D2BK	A	2015	0.13	0.381
D2BK	D2BK	A	2016	1	0.381
D2BK	D2BK	A	2017	0.33	0.381
D2BK	D2BK	A	2018	0.28	0.381
D2BK	D2BK	A	2019	0.28	0.381
D2BK	D3BK	A	2015	0.13	0.381
D2BK	D3BK	A	2016	1	0.381
D2BK	D3BK	A	2017	0.33	0.381
D2BK	D3BK	A	2018	0.28	0.381
D2BK	D3BK	A	2019	0.28	0.381
D2GE	D2GE	P	2015	1	6.08
D2GE	D2GE	P	2016	0.59	6.08
D2GE	D2GE	P	2017	0.72	6.08
D2GE	D2GE	P	2018	0.5	6.08
D2GE	D2GE	P	2019	0.49	6.08
D2PW	D2PW	P	2015	0.32	8.862
D2PW	D2PW	P	2016	0.5	8.862
D2PW	D2PW	P	2017	0.96	8.862
D2PW	D2PW	P	2018	1	8.862
D2PW	D2PW	P	2019	1	8.862
D2SM	D2SM	P	2015	0.52	5.44
D2SM	D2SM	P	2016	0.56	5.44
D2SM	D2SM	P	2017	0.68	5.44
D2SM	D2SM	P	2018	0.68	5.44
D2SM	D2SM	P	2019	0.68	5.44
D2TE	D2TE	P	2015	0.19	8.972
D2TE	D2TE	P	2016	0.53	8.972
D2TE	D2TE	P	2017	0.86	8.972
D2TE	D2TE	P	2018	1	8.972

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
D2TE	D2TE	P	2019	0.95	8.972
E2AS	E2AS	P	2015	0.66	9.894
E2AS	E2AS	P	2016	0.78	9.894
E2AS	E2AS	P	2017	1	9.894
E2AS	E2AS	P	2018	0.98	9.894
E2AS	E2AS	P	2019	0.97	9.894
E2DF	E2DF	P	2015	0.84	11.947
E2DF	E2DF	P	2016	0.95	11.947
E2DF	E2DF	P	2017	0.96	11.947
E2DF	E2DF	P	2018	1	11.947
E2DF	E2DF	P	2019	1	11.947
E2NL	E2NL	P	2015	0.56	15.106
E2NL	E2NL	P	2016	0.76	15.106
E2NL	E2NL	P	2017	0.93	15.106
E2NL	E2NL	P	2018	1	15.106
E2NL	E2NL	P	2019	0.99	15.106
E2NT	E2NT	P	2015	0.27	17.434
E2NT	E2NT	P	2016	0.54	17.434
E2NT	E2NT	P	2017	0.75	17.434
E2NT	E2NT	P	2018	1	17.434
E2NT	E2NT	P	2019	1	17.434
E2OA	E2OA	P	2015	0.12	24.058
E2OA	E2OA	P	2016	0.36	24.058
E2OA	E2OA	P	2017	1	24.058
E2OA	E2OA	P	2018	0.59	24.058
E2OA	E2OA	P	2019	0.59	24.058
E2SL	E2SL	P	2015	0.34	5.44
E2SL	E2SL	P	2016	1	5.44
E2SL	E2SL	P	2017	0.46	5.44
E2SL	E2SL	P	2018	0.9	5.44
E2SL	E2SL	P	2019	1	5.44
F2TE	F2TE	P	2015	0.54	12.525
F2TE	F2TE	P	2016	0.79	12.525
F2TE	F2TE	P	2017	0.89	12.525
F2TE	F2TE	P	2018	0.98	12.525
F2TE	F2TE	P	2019	1	12.525
G2E	G2EC	P	2015	1	5.44
G2E	G2EC	P	2016	0.24	5.44
G2E	G2EC	P	2017	0.34	5.44
G2E	G2EC	P	2018	1	5.44
G2E	G2EC	P	2019	0.24	5.44
G2EB	G2EB	P	2015	1	5.44
G2EB	G2EB	P	2016	1	5.44
G2EB	G2EB	P	2017	1	5.44
G2EB	G2EB	P	2018	1	5.44
G2EB	G2EB	P	2019	1	5.44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
G2IV	G2IV	P	2015	1	5.44
G2IV	G2IV	P	2016	1	5.44
G2IV	G2IV	P	2017	1	5.44
G2IV	G2IV	P	2018	1	5.44
G2IV	G2IV	P	2019	1	5.44
G2OB	G2OB	P	2015	0.26	14.285
G2OB	G2OB	P	2016	0.54	14.285
G2OB	G2OB	P	2017	0.87	14.285
G2OB	G2OB	P	2018	1	14.285
G2OB	G2OB	P	2019	1	14.285
G2SK	G3SK	P	2015	0.19	11.65
G2SK	G3SK	P	2016	0.72	11.65
G2SK	G3SK	P	2017	0.67	11.65
G2SK	G3SK	P	2018	1	11.65
G2SK	G3SK	P	2019	1	11.65
G2ZF	G2ZF	P	2015	0.29	14.806
G2ZF	G2ZF	P	2016	0.46	14.806
G2ZF	G2ZF	P	2017	0.69	14.806
G2ZF	G2ZF	P	2018	1	14.806
G2ZF	G2ZF	P	2019	1	14.806
H2EN	H2EN	P	2015	1	5.44
H2EN	H2EN	P	2016	1	5.44
H2EN	H2EN	P	2017	1	5.44
H2EN	H2EN	P	2018	1	5.44
H2EN	H2EN	P	2019	1	5.44
H2OL	H2OL	P	2015	0.62	5.613
H2OL	H2OL	P	2016	1	5.613
H2OL	H2OL	P	2017	0.1	5.613
H2OL	H2OL	P	2018	1	5.613
H2OL	H2OL	P	2019	1	5.613
H2SB	H2SB	P	2015	0.27	16.28
H2SB	H2SB	P	2016	0.53	16.28
H2SB	H2SB	P	2017	0.96	16.28
H2SB	H2SB	P	2018	1	16.28
H2SB	H2SB	P	2019	1	16.28
I2B	I2BM	P	2015	1	17.803
I2B	I2BM	P	2016	0.35	17.803
I2B	I2BM	P	2017	0.35	17.803
I2B	I2BM	P	2018	0.35	17.803
I2B	I2BM	P	2019	0.35	17.803
I2BE	I2BE	P	2015	0.61	20.645
I2BE	I2BE	P	2016	0.86	20.645
I2BE	I2BE	P	2017	1	20.645
I2BE	I2BE	P	2018	1	20.645
I2BE	I2BE	P	2019	1	20.645
I2ES	I2ES	P	2015	0.93	25.337

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
I2ES	I2ES	P	2016	0.93	25.337
I2ES	I2ES	P	2017	0.93	25.337
I2ES	I2ES	P	2018	1	25.337
I2ES	I2ES	P	2019	0.94	25.337
I2ES	I3ES	P	2015	0.93	25.337
I2ES	I3ES	P	2016	0.93	25.337
I2ES	I3ES	P	2017	0.93	25.337
I2ES	I3ES	P	2018	1	25.337
I2ES	I3ES	P	2019	0.94	25.337
I2N	I2NT	P	2015	0.99	5.44
I2N	I2NT	P	2016	0.99	5.44
I2N	I2NT	P	2017	0.99	5.44
I2N	I2NT	P	2018	1	5.44
I2N	I2NT	P	2019	1	5.44
I2NN	I2NN	P	2015	0.9	57.918
I2NN	I2NN	P	2016	1	57.918
I2NN	I2NN	P	2017	0.9	57.918
I2NN	I2NN	P	2018	0.94	57.918
I2NN	I2NN	P	2019	0.91	57.918
I2SP	I2SP	P	2015	0.1	115.603
I2SP	I2SP	P	2016	0.19	115.603
I2SP	I2SP	P	2017	1	115.603
I2SP	I2SP	P	2018	1	115.603
I2SP	I2SP	P	2019	1	115.603
I2TK	I2TK	P	2015	0.51	48.21
I2TK	I2TK	P	2016	0.56	48.21
I2TK	I2TK	P	2017	1	48.21
I2TK	I2TK	P	2018	1	48.21
I2TK	I2TK	P	2019	1	48.21
I2X	I3XD	P	2015	0.99	27.046
I2X	I3XD	P	2016	0.99	27.046
I2X	I3XD	P	2017	0.99	27.046
I2X	I3XD	P	2018	1	27.046
I2X	I3XD	P	2019	1	27.046
I2X	I4XD	P	2015	0.99	27.046
I2X	I4XD	P	2016	0.99	27.046
I2X	I4XD	P	2017	0.99	27.046
I2X	I4XD	P	2018	1	27.046
I2X	I4XD	P	2019	1	27.046
I2X	I5XD	P	2015	0.99	27.046
I2X	I5XD	P	2016	0.99	27.046
I2X	I5XD	P	2017	0.99	27.046
I2X	I5XD	P	2018	1	27.046
I2X	I5XD	P	2019	1	27.046
I2X	I6XD	P	2015	0.99	27.046
I2X	I6XD	P	2016	0.99	27.046

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
I2X	I6XD	P	2017	0.99	27.046
I2X	I6XD	P	2018	1	27.046
I2X	I6XD	P	2019	1	27.046
J2N	J2NJ	P	2015	0.24	5.44
J2N	J2NJ	P	2016	1	5.44
J2N	J2NJ	P	2017	0.91	5.44
J2N	J2NJ	P	2018	0.92	5.44
J2N	J2NJ	P	2019	0.91	5.44
J2P	J2PM	P	2015	1	8.118
J2P	J2PM	P	2016	0.76	8.118
J2P	J2PM	P	2017	0.76	8.118
J2P	J2PM	P	2018	0.76	8.118
J2P	J2PM	P	2019	0.76	8.118
K2O	K2OF	P	2015	1	8.63
K2O	K2OF	P	2016	0.81	8.63
K2O	K2OF	P	2017	0.81	8.63
K2O	K2OF	P	2018	0.81	8.63
K2O	K2OF	P	2019	0.81	8.63
K2P	K2PN	P	2015	0.16	127.176
K2P	K2PN	P	2016	1	127.176
K2P	K2PN	P	2017	0.18	127.176
K2P	K2PN	P	2018	0.14	127.176
K2P	K2PN	P	2019	0.12	127.176
K2P	K3PN	P	2015	0.16	127.176
K2P	K3PN	P	2016	1	127.176
K2P	K3PN	P	2017	0.18	127.176
K2P	K3PN	P	2018	0.14	127.176
K2P	K3PN	P	2019	0.12	127.176
K2P	K4PN	P	2015	0.16	127.176
K2P	K4PN	P	2016	1	127.176
K2P	K4PN	P	2017	0.18	127.176
K2P	K4PN	P	2018	0.14	127.176
K2P	K4PN	P	2019	0.12	127.176
L2DV	L2DV	P	2015	1	5.44
L2DV	L2DV	P	2016	1	5.44
L2DV	L2DV	P	2017	1	5.44
L2DV	L2DV	P	2018	1	5.44
L2DV	L2DV	P	2019	1	5.44
L2HA	L2HA	P	2015	0.25	28.961
L2HA	L2HA	P	2016	0.75	28.961
L2HA	L2HA	P	2017	1	28.961
L2HA	L2HA	P	2018	1	28.961
L2HA	L2HA	P	2019	1	28.961
L2IN	L2IN	P	2015	1	7.55
L2IN	L2IN	P	2016	0.4	7.55
L2IN	L2IN	P	2017	0.64	7.55

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
L2IN	L2IN	P	2018	0.8	7.55
L2IN	L2IN	P	2019	0.9	7.55
L2OR	L2OR	P	2015	0.23	11.718
L2OR	L2OR	P	2016	0.54	11.718
L2OR	L2OR	P	2017	0.72	11.718
L2OR	L2OR	P	2018	0.78	11.718
L2OR	L2OR	P	2019	1	11.718
M2C	M2CD	P	2015	1	17.803
M2C	M2CD	P	2016	0.43	17.803
M2C	M2CD	P	2017	0.25	17.803
M2C	M2CD	P	2018	0.25	17.803
M2C	M2CD	P	2019	0.25	17.803
M2EO	M2EO	P	2015	0.18	39.15
M2EO	M2EO	P	2016	0.85	39.15
M2EO	M2EO	P	2017	0.99	39.15
M2EO	M2EO	P	2018	1	39.15
M2EO	M2EO	P	2019	1	39.15
M2M	M2MM	P	2015	1	19.866
M2M	M2MM	P	2016	0.86	19.866
M2M	M2MM	P	2017	0.86	19.866
M2M	M2MM	P	2018	0.86	19.866
M2M	M2MM	P	2019	0.86	19.866
M2OF	M2OF	P	2015	1	11.113
M2OF	M2OF	P	2016	1	11.113
M2OF	M2OF	P	2017	0.12	11.113
M2OF	M2OF	P	2018	0.12	11.113
M2OF	M2OF	P	2019	0.12	11.113
M2OH	M2OH	P	2015	0.52	10.532
M2OH	M2OH	P	2016	0.71	10.532
M2OH	M2OH	P	2017	0.92	10.532
M2OH	M2OH	P	2018	1	10.532
M2OH	M2OH	P	2019	0.99	10.532
M2RK	M2RK	P	2015	1	23.564
M2RK	M2RK	P	2016	0.36	23.564
M2RK	M2RK	P	2017	0.85	23.564
M2RK	M2RK	P	2018	0.85	23.564
M2RK	M2RK	P	2019	0.85	23.564
M2RW	M2RW	P	2015	1	11.63
M2RW	M2RW	P	2016	0.9	11.63
M2RW	M2RW	P	2017	0.9	11.63
M2RW	M2RW	P	2018	0.9	11.63
M2RW	M2RW	P	2019	0.9	11.63
M2S	M2ST	P	2015	1	5.44
M2S	M2ST	P	2016	0.91	5.44
M2S	M2ST	P	2017	0.81	5.44
M2S	M2ST	P	2018	0.81	5.44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
M2S	M2ST	P	2019	0.81	5.44
M2UV	M2UV	P	2015	0.31	5.539
M2UV	M2UV	P	2016	0.74	5.539
M2UV	M2UV	P	2017	0.87	5.539
M2UV	M2UV	P	2018	0.98	5.539
M2UV	M2UV	P	2019	1	5.539
N2ES	N2ES	P	2015	0.4	8.028
N2ES	N2ES	P	2016	0.84	8.028
N2ES	N2ES	P	2017	1	8.028
N2ES	N2ES	P	2018	0.95	8.028
N2ES	N2ES	P	2019	0.92	8.028
N2G	N2G	P	2015	0.18	16.64
N2G	N2G	P	2016	0.24	16.64
N2G	N2G	P	2017	0.99	16.64
N2G	N2G	P	2018	0.6	16.64
N2G	N2G	P	2019	0.66	16.64
N2OA	N2OA	P	2015	0.81	43.374
N2OA	N2OA	P	2016	1	43.374
N2OA	N2OA	P	2017	0.48	43.374
N2OA	N2OA	P	2018	0.45	43.374
N2OA	N2OA	P	2019	0.45	43.374
N2OA	N3OA	P	2015	0.81	43.374
N2OA	N3OA	P	2016	1	43.374
N2OA	N3OA	P	2017	0.48	43.374
N2OA	N3OA	P	2018	0.45	43.374
N2OA	N3OA	P	2019	0.45	43.374
N2OV	N2OV	P	2015	0.4	5.82
N2OV	N2OV	P	2016	0.85	5.82
N2OV	N2OV	P	2017	1	5.82
N2OV	N2OV	P	2018	0.94	5.82
N2OV	N2OV	P	2019	0.9	5.82
P2E	P2EP	P	2015	1	9.521
P2E	P2EP	P	2016	0.73	9.521
P2E	P2EP	P	2017	0.73	9.521
P2E	P2EP	P	2018	0.73	9.521
P2E	P2EP	P	2019	0.73	9.521
P2ER	P2ER	P	2015	1	14.28
P2ER	P2ER	P	2016	0.1	14.28
P2ER	P2ER	P	2017	0.1	14.28
P2ER	P2ER	P	2018	0.1	14.28
P2ER	P2ER	P	2019	0.1	14.28
P2FE	P2FE	P	2015	1	5.44
P2FE	P2FE	P	2016	0.28	5.44
P2FE	P2FE	P	2017	0.87	5.44
P2FE	P2FE	P	2018	0.88	5.44
P2FE	P2FE	P	2019	0.87	5.44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
P2HI	P2HI	P	2015	0.28	12.846
P2HI	P2HI	P	2016	0.54	12.846
P2HI	P2HI	P	2017	0.93	12.846
P2HI	P2HI	P	2018	1	12.846
P2HI	P2HI	P	2019	0.91	12.846
P2M	P2M	P	2015	0.42	5.44
P2M	P2M	P	2016	0.8	5.44
P2M	P2M	P	2017	0.99	5.44
P2M	P2M	P	2018	1	5.44
P2M	P2M	P	2019	1	5.44
P2PX	P2PX	P	2015	1	11.542
P2PX	P2PX	P	2016	0.74	11.542
P2PX	P2PX	P	2017	0.69	11.542
P2PX	P2PX	P	2018	0.71	11.542
P2PX	P2PX	P	2019	0.74	11.542
P2U4	P2U4	P	2015	0.1	6.185
P2U4	P2U4	P	2016	0.77	6.185
P2U4	P2U4	P	2017	1	6.185
P2U4	P2U4	P	2018	0.99	6.185
P2U4	P2U4	P	2019	0.99	6.185
R2DA	R2DA	P	2015	0.77	14.933
R2DA	R2DA	P	2016	0.91	14.933
R2DA	R2DA	P	2017	0.92	14.933
R2DA	R2DA	P	2018	0.99	14.933
R2DA	R2DA	P	2019	1	14.933
R2EP	R2EP	P	2015	1	23.992
R2EP	R2EP	P	2016	0.39	23.992
R2EP	R2EP	P	2017	0.46	23.992
R2EP	R2EP	P	2018	0.55	23.992
R2EP	R2EP	P	2019	0.55	23.992
R2EP	R3EP	P	2015	1	23.992
R2EP	R3EP	P	2016	0.39	23.992
R2EP	R3EP	P	2017	0.46	23.992
R2EP	R3EP	P	2018	0.55	23.992
R2EP	R3EP	P	2019	0.55	23.992
R2NL	R2NL	P	2015	0.61	15.229
R2NL	R2NL	P	2016	0.77	15.229
R2NL	R2NL	P	2017	0.8	15.229
R2NL	R2NL	P	2018	1	15.229
R2NL	R2NL	P	2019	0.89	15.229
R2OG	R2OG	P	2015	0.45	5.44
R2OG	R2OG	P	2016	0.9	5.44
R2OG	R2OG	P	2017	1	5.44
R2OG	R2OG	P	2018	0.99	5.44
R2OG	R2OG	P	2019	0.97	5.44
R2TZ	R2TZ	P	2015	0.16	44.56

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
R2TZ	R2TZ	P	2016	1	44.56
R2TZ	R2TZ	P	2017	1	44.56
R2TZ	R2TZ	P	2018	1	44.56
R2TZ	R2TZ	P	2019	1	44.56
R2UK	S2RE	P	2015	0.36	8.188
R2UK	S2RE	P	2016	0.71	8.188
R2UK	S2RE	P	2017	1	8.188
R2UK	S2RE	P	2018	1	8.188
R2UK	S2RE	P	2019	1	8.188
R2UK	S3RE	P	2015	0.36	8.188
R2UK	S3RE	P	2016	0.71	8.188
R2UK	S3RE	P	2017	1	8.188
R2UK	S3RE	P	2018	1	8.188
R2UK	S3RE	P	2019	1	8.188
R2UK	S4RE	P	2015	0.36	8.188
R2UK	S4RE	P	2016	0.71	8.188
R2UK	S4RE	P	2017	1	8.188
R2UK	S4RE	P	2018	1	8.188
R2UK	S4RE	P	2019	1	8.188
R2UK	S5RE	P	2015	0.36	8.188
R2UK	S5RE	P	2016	0.71	8.188
R2UK	S5RE	P	2017	1	8.188
R2UK	S5RE	P	2018	1	8.188
R2UK	S5RE	P	2019	1	8.188
R2WE	R2WE	P	2015	0.26	11.558
R2WE	R2WE	P	2016	0.79	11.558
R2WE	R2WE	P	2017	1	11.558
R2WE	R2WE	P	2018	0.95	11.558
R2WE	R2WE	P	2019	0.99	11.558
R2WE	R3WE	P	2015	0.26	11.558
R2WE	R3WE	P	2016	0.79	11.558
R2WE	R3WE	P	2017	1	11.558
R2WE	R3WE	P	2018	0.95	11.558
R2WE	R3WE	P	2019	0.99	11.558
S2AP	S2AP	P	2015	0.58	6.857
S2AP	S2AP	P	2016	1	6.857
S2AP	S2AP	P	2017	1	6.857
S2AP	S2AP	P	2018	1	6.857
S2AP	S2AP	P	2019	1	6.857
S2AP	S3AP	P	2015	0.58	6.857
S2AP	S3AP	P	2016	1	6.857
S2AP	S3AP	P	2017	1	6.857
S2AP	S3AP	P	2018	1	6.857
S2AP	S3AP	P	2019	1	6.857
S2CM	S2CM	P	2015	0.35	6.451
S2CM	S2CM	P	2016	0.79	6.451

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
S2CM	S2CM	P	2017	1	6.451
S2CM	S2CM	P	2018	0.99	6.451
S2CM	S2CM	P	2019	0.98	6.451
S2DF	S2DF	P	2015	0.51	39.072
S2DF	S2DF	P	2016	0.81	39.072
S2DF	S2DF	P	2017	1	39.072
S2DF	S2DF	P	2018	0.61	39.072
S2DF	S2DF	P	2019	0.61	39.072
S2EJ	S2EJ	P	2015	1	5.44
S2EJ	S2EJ	P	2016	1	5.44
S2EJ	S2EJ	P	2017	1	5.44
S2EJ	S2EJ	P	2018	1	5.44
S2EJ	S2EJ	P	2019	1	5.44
S2GE	S2GE	P	2015	1	33.338
S2GE	S2GE	P	2016	0.63	33.338
S2GE	S2GE	P	2017	0.73	33.338
S2GE	S2GE	P	2018	0.78	33.338
S2GE	S2GE	P	2019	0.67	33.338
S2GS	S2GS	P	2015	0.74	15.378
S2GS	S2GS	P	2016	0.89	15.378
S2GS	S2GS	P	2017	1	15.378
S2GS	S2GS	P	2018	1	15.378
S2GS	S2GS	P	2019	1	15.378
S2IE	S2IE	P	2015	0.17	13.837
S2IE	S2IE	P	2016	1	13.837
S2IE	S2IE	P	2017	0.6	13.837
S2IE	S2IE	P	2018	0.6	13.837
S2IE	S2IE	P	2019	0.6	13.837
S2IE	S3IE	P	2015	0.17	13.837
S2IE	S3IE	P	2016	1	13.837
S2IE	S3IE	P	2017	0.6	13.837
S2IE	S3IE	P	2018	0.6	13.837
S2IE	S3IE	P	2019	0.6	13.837
S2ND	S2ND	P	2015	0.53	8.474
S2ND	S2ND	P	2016	0.76	8.474
S2ND	S2ND	P	2017	1	8.474
S2ND	S2ND	P	2018	0.81	8.474
S2ND	S2ND	P	2019	0.91	8.474
S2ND	S3ND	P	2015	0.53	8.474
S2ND	S3ND	P	2016	0.76	8.474
S2ND	S3ND	P	2017	1	8.474
S2ND	S3ND	P	2018	0.81	8.474
S2ND	S3ND	P	2019	0.91	8.474
S2NW	S2NW	P	2015	0.48	5.44
S2NW	S2NW	P	2016	0.89	5.44
S2NW	S2NW	P	2017	0.96	5.44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
S2NW	S2NW	P	2018	0.98	5.44
S2NW	S2NW	P	2019	1	5.44
S2QU	S2QU	P	2015	0.42	7.442
S2QU	S2QU	P	2016	0.63	7.442
S2QU	S2QU	P	2017	0.83	7.442
S2QU	S2QU	P	2018	1	7.442
S2SD	S2SD	P	2015	0.31	24.282
S2SD	S2SD	P	2016	1	24.282
S2SD	S2SD	P	2017	0.85	24.282
S2SD	S2SD	P	2018	0.81	24.282
S2SD	S2SD	P	2019	0.81	24.282
S2SE	S2SE	P	2015	1	12.37
S2SE	S2SE	P	2016	0.9	12.37
S2SE	S2SE	P	2017	0.37	12.37
S2SE	S2SE	P	2018	0.27	12.37
S2SE	S2SE	P	2019	0.27	12.37
S2VT	S2VT	P	2015	1	19.5
S2VT	S2VT	P	2016	0.8	19.5
S2VT	S2VT	P	2017	0.67	19.5
S2VT	S2VT	P	2018	0.66	19.5
S2VT	S2VT	P	2019	0.66	19.5
S2YN	S2YN	P	2015	0.71	6.06
S2YN	S2YN	P	2016	0.71	6.06
S2YN	S2YN	P	2017	0.78	6.06
S2YN	S2YN	P	2018	0.89	6.06
S2YN	S2YN	P	2019	1	6.06
T2KA	T2KA	P	2015	1	33.112
T2KA	T2KA	P	2016	0.97	33.112
T2KA	T2KA	P	2017	0.96	33.112
T2KA	T2KA	P	2018	0.98	33.112
T2KA	T2KA	P	2019	1	33.112
T2NE	T2NE	P	2015	0.35	24.252
T2NE	T2NE	P	2016	1	24.252
T2NE	T2NE	P	2017	0.43	24.252
T2NE	T2NE	P	2018	0.44	24.252
T2NE	T2NE	P	2019	0.45	24.252
T2NE	T3NE	P	2015	0.35	24.252
T2NE	T3NE	P	2016	1	24.252
T2NE	T3NE	P	2017	0.43	24.252
T2NE	T3NE	P	2018	0.44	24.252
T2NE	T3NE	P	2019	0.45	24.252
T2OT	T2OT	P	2015	0.26	16.738
T2OT	T2OT	P	2016	0.46	16.738
T2OT	T2OT	P	2017	0.44	16.738
T2OT	T2OT	P	2018	0.98	16.738
T2OT	T2OT	P	2019	1	16.738

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
T2QI	T2QI	P	2015	1	80.446
T2QI	T2QI	P	2016	0.24	80.446
T2QI	T2QI	P	2017	0.14	80.446
T2QI	T2QI	P	2018	0.13	80.446
T2QI	T2QI	P	2019	0.13	80.446
T2SC	T2SC	P	2015	0.98	26.78
T2SC	T2SC	P	2016	1	26.78
T2SC	T2SC	P	2017	0.59	26.78
T2SC	T2SC	P	2018	0.6	26.78
T2SC	T2SC	P	2019	0.6	26.78
U2BL	U2BL	P	2015	0.55	7.007
U2BL	U2BL	P	2016	0.55	7.007
U2BL	U2BL	P	2017	0.76	7.007
U2BL	U2BL	P	2018	0.98	7.007
U2BL	U2BL	P	2019	1	7.007
U2BS	U2BS	P	2015	0.42	67.489
U2BS	U2BS	P	2016	1	67.489
U2BS	U2BS	P	2017	0.6	67.489
U2BS	U2BS	P	2018	0.56	67.489
U2BS	U2BS	P	2019	0.51	67.489
U2BS	U3BS	P	2015	0.42	67.489
U2BS	U3BS	P	2016	1	67.489
U2BS	U3BS	P	2017	0.6	67.489
U2BS	U3BS	P	2018	0.56	67.489
U2BS	U3BS	P	2019	0.51	67.489
U2EI	U2EI	P	2015	1	66.532
U2EI	U2EI	P	2016	1	66.532
U2EI	U2EI	P	2017	1	66.532
U2EI	U2EI	P	2018	1	66.532
U2EI	U2EI	P	2019	1	66.532
U2HR	U2HR	P	2015	1	66.303
U2HR	U2HR	P	2016	0.6	66.303
U2HR	U2HR	P	2017	0.91	66.303
U2HR	U2HR	P	2018	0.89	66.303
U2HR	U2HR	P	2019	0.89	66.303
U2NI	U2NI	P	2015	0.39	7.599
U2NI	U2NI	P	2016	0.69	7.599
U2NI	U2NI	P	2017	0.9	7.599
U2NI	U2NI	P	2018	0.93	7.599
U2NI	U2NI	P	2019	1	7.599
V2AC	V2AC	P	2015	0.94	21.413
V2AC	V2AC	P	2016	0.72	21.413
V2AC	V2AC	P	2017	0.96	21.413
V2AC	V2AC	P	2018	0.36	21.413
V2AC	V2AC	P	2019	0.96	21.413
V2O	V2O	P	2015	0.69	5.76

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
V2O	V2O	P	2016	0.72	5.76
V2O	V2O	P	2017	0.85	5.76
V2O	V2O	P	2018	0.9	5.76
V2O	V2O	P	2019	1	5.76
V2O	V3O	P	2015	0.69	5.76
V2O	V3O	P	2016	0.72	5.76
V2O	V3O	P	2017	0.85	5.76
V2O	V3O	P	2018	0.9	5.76
V2O	V3O	P	2019	1	5.76
V2O	V4O	P	2015	0.69	5.76
V2O	V4O	P	2016	0.72	5.76
V2O	V4O	P	2017	0.85	5.76
V2O	V4O	P	2018	0.9	5.76
V2O	V4O	P	2019	1	5.76
V2VD	V2VD	P	2015	0.37	6.36
V2VD	V2VD	P	2016	1	6.36
V2VD	V2VD	P	2017	0.39	6.36
V2VD	V2VD	P	2018	1	6.36
V2VD	V2VD	P	2019	1	6.36
V2VU	V2VU	P	2015	0.72	34.549
V2VU	V2VU	P	2016	1	34.549
V2VU	V2VU	P	2017	1	34.549
V2VU	V2VU	P	2018	1	34.549
V2VU	V2VU	P	2019	1	34.549
V2VU	V3VU	P	2015	0.72	34.549
V2VU	V3VU	P	2016	1	34.549
V2VU	V3VU	P	2017	1	34.549
V2VU	V3VU	P	2018	1	34.549
V2VU	V3VU	P	2019	1	34.549
V2VU	V4VU	P	2015	0.72	34.549
V2VU	V4VU	P	2016	1	34.549
V2VU	V4VU	P	2017	1	34.549
V2VU	V4VU	P	2018	1	34.549
V2VU	V4VU	P	2019	1	34.549
V2W	V2W3	P	2015	0.1	44.87
V2W	V2W3	P	2016	0.67	44.87
V2W	V2W3	P	2017	1	44.87
V2W	V2W3	P	2018	0.41	44.87
V2W	V2W3	P	2019	0.41	44.87
W2MT	W2MT	P	2015	1	5.44
W2MT	W2MT	P	2016	1	5.44
W2MT	W2MT	P	2017	1	5.44
W2MT	W2MT	P	2018	1	5.44
W2MT	W2MT	P	2019	1	5.44
X2CA	X2CA	P	2015	0.37	33.546
X2CA	X2CA	P	2016	0.95	33.546

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
X2CA	X2CA	P	2017	0.96	33.546
X2CA	X2CA	P	2018	1	33.546
X2CA	X2CA	P	2019	0.91	33.546
Z2UR	Z2UR	P	2015	0.15	12.902
Z2UR	Z2UR	P	2016	0.27	12.902
Z2UR	Z2UR	P	2017	0.36	12.902
Z2UR	Z2UR	P	2018	0.57	12.902
Z2UR	Z2UR	P	2019	1	12.902
EBD	FEBD	P	2015	0.61	11.86
EBD	FEBD	P	2016	0.88	11.86
EBD	FEBD	P	2017	1	11.86
EBD	FEBD	P	2018	0.93	11.86
EBD	FEBD	P	2019	0.94	11.86
EED	FEED	P	2015	0.9	10.93
EED	FEED	P	2016	0.56	10.93
EED	FEED	P	2017	0.99	10.93
EED	FEED	P	2018	1	10.93
EED	FEED	P	2019	1	10.93
EID	FEID	P	2015	1	35.19
EID	FEID	P	2016	0.83	35.19
EID	FEID	P	2017	0.83	35.19
EID	FEID	P	2018	0.83	35.19
EID	FEID	P	2019	0.83	35.19
ETD	FETD	P	2015	1	27.53
ETD	FETD	P	2016	0.89	27.53
ETD	FETD	P	2017	0.89	27.53
ETD	FETD	P	2018	0.89	27.53
ETD	FETD	P	2019	0.89	27.53
EUD	FEUD	P	2015	1	5.44