



eurex clearing circular 048/15

Date: 23 April 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 May 2015

Related Eurex Circulars: 003/15

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Content may be most important for:

- Middle + Backoffice
- Auditing/Security Coordination

Attachment:

Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of end-of-day batch run on 5 May 2015

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **5 May 2015**.

The new Maturity Factors will already be comprised in the Intraday File "PARAYMMDD00.dat".

The new Margin Parameters will already be comprised in the Intraday File "PARMINTRYMMDD00.dat".

The attachment contains the new Maturity Factors and Margin Parameters for all products with Margining by Contract and Maturity (Single Stock Dividend Futures, Sector Index Dividend Futures and Agricultural Futures).



Margin Parameters and Maturity Factors for Margining by Contract and Maturity effective as of End-of-day batch run on 5 May 2015

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2A	A2AP	P	2015	0.74	74.645
A2A	A2AP	P	2016	0.99	74.645
A2A	A2AP	P	2017	0.99	74.645
A2A	A2AP	P	2018	1	74.645
A2A	A2AP	P	2019	0.99	74.645
A2AL	A2AL	P	2015	0.14	28.036
A2AL	A2AL	P	2016	1	28.036
A2AL	A2AL	P	2017	0.54	28.036
A2AL	A2AL	P	2018	0.69	28.036
A2AL	A2AL	P	2019	0.69	28.036
A2BB	A2BB	P	2015	0.32	12.017
A2BB	A2BB	P	2016	0.81	12.017
A2BB	A2BB	P	2017	1	12.017
A2BB	A2BB	P	2018	0.97	12.017
A2BB	A2BB	P	2019	0.99	12.017
A2CR	A2CR	P	2015	1	21.48
A2CR	A2CR	P	2016	0.73	21.48
A2CR	A2CR	P	2017	0.73	21.48
A2CR	A2CR	P	2018	0.73	21.48
A2CR	A2CR	P	2019	0.73	21.48
A2DE	A2DE	P	2015	1	12.689
A2DE	A2DE	P	2016	0.3	12.689
A2DE	A2DE	P	2017	1	12.689
A2DE	A2DE	P	2018	0.29	12.689
A2DE	A2DE	P	2019	0.29	12.689
A2DS	A2DS	P	2015	0.71	12.142
A2DS	A2DS	P	2016	0.95	12.142
A2DS	A2DS	P	2017	0.88	12.142
A2DS	A2DS	P	2018	0.94	12.142
A2DS	A2DS	P	2019	1	12.142
A2EN	A2EN	P	2015	1	47.652
A2EN	A2EN	P	2016	0.74	47.652
A2EN	A2EN	P	2017	0.77	47.652
A2EN	A2EN	P	2018	0.86	47.652
A2EN	A2EN	P	2019	0.66	47.652
A2HO	A2HO	P	2015	0.42	6.61
A2HO	A2HO	P	2016	0.36	6.61
A2HO	A2HO	P	2017	0.66	6.61
A2HO	A2HO	P	2018	1	6.61
A2HO	A2HO	P	2019	1	6.61

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2IR	A3IR	P	2015	0.6	6.61
A2IR	A3IR	P	2016	0.75	6.61
A2IR	A3IR	P	2017	0.94	6.61
A2IR	A3IR	P	2018	1	6.61
A2IR	A3IR	P	2019	1	6.61
A2IR	A4IR	P	2015	0.6	6.61
A2IR	A4IR	P	2016	0.75	6.61
A2IR	A4IR	P	2017	0.94	6.61
A2IR	A4IR	P	2018	1	6.61
A2IR	A4IR	P	2019	1	6.61
A2KU	A2KU	P	2015	1	6.61
A2KU	A2KU	P	2016	1	6.61
A2KU	A2KU	P	2017	1	6.61
A2KU	A2KU	P	2018	1	6.61
A2KU	A2KU	P	2019	1	6.61
A2LV	A2LV	P	2015	0.29	8.852
A2LV	A2LV	P	2016	0.73	8.852
A2LV	A2LV	P	2017	0.88	8.852
A2LV	A2LV	P	2018	1	8.852
A2LV	A2LV	P	2019	0.85	8.852
A2M	A2MZ	P	2015	1	6.61
A2M	A2MZ	P	2016	1	6.61
A2M	A2MZ	P	2017	1	6.61
A2M	A2MZ	P	2018	1	6.61
A2M	A2MZ	P	2019	1	6.61
A2OM	A2OM	P	2015	1	48.584
A2OM	A2OM	P	2016	0.5	48.584
A2OM	A2OM	P	2017	0.41	48.584
A2OM	A2OM	P	2018	0.63	48.584
A2OM	A2OM	P	2019	0.63	48.584
A2SG	A2SG	P	2015	0.72	17.372
A2SG	A2SG	P	2016	1	17.372
A2SG	A2SG	P	2017	0.88	17.372
A2SG	A2SG	P	2018	0.95	17.372
A2SG	A2SG	P	2019	0.84	17.372
A2SM	A2SM	P	2015	0.52	6.61
A2SM	A2SM	P	2016	0.83	6.61
A2SM	A2SM	P	2017	0.8	6.61
A2SM	A2SM	P	2018	0.89	6.61
A2SM	A2SM	P	2019	1	6.61
A2V	A2V	P	2015	0.29	11.5
A2V	A2V	P	2016	0.73	11.5
A2V	A2V	P	2017	0.89	11.5

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2V	A2V	P	2018	0.92	11.5
A2V	A2V	P	2019	1	11.5
A2XA	A2XA	P	2015	0.37	15.212
A2XA	A2XA	P	2016	0.62	15.212
A2XA	A2XA	P	2017	0.87	15.212
A2XA	A2XA	P	2018	1	15.212
A2XA	A2XA	P	2019	0.96	15.212
A2ZN	A2ZN	P	2015	0.13	6.61
A2ZN	A2ZN	P	2016	0.61	6.61
A2ZN	A2ZN	P	2017	0.99	6.61
A2ZN	A2ZN	P	2018	1	6.61
A2ZN	A2ZN	P	2019	0.93	6.61
B2A	B2AC	P	2015	0.75	19.346
B2A	B2AC	P	2016	1	19.346
B2A	B2AC	P	2017	1	19.346
B2A	B2AC	P	2018	1	19.346
B2A	B2AC	P	2019	1	19.346
B2A1	B2A	P	2015	1	34.75
B2A1	B2A	P	2016	0.94	34.75
B2A1	B2A	P	2017	0.94	34.75
B2A1	B2A	P	2018	0.94	34.75
B2A1	B2A	P	2019	0.94	34.75
B2AE	B2AE	P	2015	1	46.691
B2AE	B2AE	P	2016	1	46.691
B2AE	B2AE	P	2017	1	46.691
B2AE	B2AE	P	2018	1	46.691
B2AE	B2AE	P	2019	1	46.691
B2AR	B2AR	P	2015	0.32	25.96
B2AR	B2AR	P	2016	0.87	25.96
B2AR	B2AR	P	2017	1	25.96
B2AR	B2AR	P	2018	1	25.96
B2AR	B2AR	P	2019	1	25.96
B2AR	B3AR	P	2015	0.32	25.96
B2AR	B3AR	P	2016	0.87	25.96
B2AR	B3AR	P	2017	1	25.96
B2AR	B3AR	P	2018	1	25.96
B2AR	B3AR	P	2019	1	25.96
B2AS	B2AS	P	2015	0.34	9.298
B2AS	B2AS	P	2016	0.61	9.298
B2AS	B2AS	P	2017	1	9.298
B2AS	B2AS	P	2018	0.93	9.298
B2AS	B2AS	P	2019	0.85	9.298
B2AT	B2AT	P	2015	0.32	14.62

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2AT	B2AT	P	2016	0.39	14.62
B2AT	B2AT	P	2017	1	14.62
B2AT	B2AT	P	2018	1	14.62
B2AT	B2AT	P	2019	1	14.62
B2AY	B2AY	P	2015	0.27	7.546
B2AY	B2AY	P	2016	0.63	7.546
B2AY	B2AY	P	2017	0.99	7.546
B2AY	B2AY	P	2018	1	7.546
B2AY	B2AY	P	2019	0.87	7.546
B2BV	B2BV	P	2015	0.17	26.195
B2BV	B2BV	P	2016	0.94	26.195
B2BV	B2BV	P	2017	0.98	26.195
B2BV	B2BV	P	2018	0.9	26.195
B2BV	B2BV	P	2019	1	26.195
B2BV	B3BV	P	2015	0.17	26.195
B2BV	B3BV	P	2016	0.94	26.195
B2BV	B3BV	P	2017	0.98	26.195
B2BV	B3BV	P	2018	0.9	26.195
B2BV	B3BV	P	2019	1	26.195
B2G	B2G	P	2015	0.39	23.28
B2G	B2G	P	2016	1	23.28
B2G	B2G	P	2017	0.84	23.28
B2G	B2G	P	2018	0.78	23.28
B2G	B2G	P	2019	0.78	23.28
B2LT	B2LT	P	2015	0.1	24.93
B2LT	B2LT	P	2016	0.3	24.93
B2LT	B2LT	P	2017	0.4	24.93
B2LT	B2LT	P	2018	1	24.93
B2LT	B2LT	P	2019	0.29	24.93
B2M	B2MY	P	2015	0.49	6.61
B2M	B2MY	P	2016	1	6.61
B2M	B2MY	P	2017	1	6.61
B2M	B2MY	P	2018	1	6.61
B2M	B2MY	P	2019	1	6.61
B2MW	B2MW	P	2015	1	17.493
B2MW	B2MW	P	2016	0.51	17.493
B2MW	B2MW	P	2017	0.96	17.493
B2MW	B2MW	P	2018	0.75	17.493
B2MW	B2MW	P	2019	0.68	17.493
B2NP	B2NP	P	2015	0.18	61.299
B2NP	B2NP	P	2016	1	61.299
B2NP	B2NP	P	2017	0.38	61.299
B2NP	B2NP	P	2018	0.4	61.299

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2NP	B2NP	P	2019	0.34	61.299
B2P	B2P	P	2015	0.58	13.71
B2P	B2P	P	2016	0.55	13.71
B2P	B2P	P	2017	0.86	13.71
B2P	B2P	P	2018	0.91	13.71
B2P	B2P	P	2019	1	13.71
B2SN	B2SN	P	2015	0.18	17.046
B2SN	B2SN	P	2016	0.3	17.046
B2SN	B2SN	P	2017	0.89	17.046
B2SN	B2SN	P	2018	0.96	17.046
B2SN	B2SN	P	2019	1	17.046
B2T	B2T	P	2015	0.67	9.75
B2T	B2T	P	2016	0.72	9.75
B2T	B2T	P	2017	0.95	9.75
B2T	B2T	P	2018	0.95	9.75
B2T	B2T	P	2019	0.95	9.75
B2YG	B2YG	P	2015	0.26	11.005
B2YG	B2YG	P	2016	0.6	11.005
B2YG	B2YG	P	2017	1	11.005
B2YG	B2YG	P	2018	1	11.005
B2YG	B2YG	P	2019	1	11.005
BUT	FBUT	A	2015	1	235
BUT	FBUT	A	2015	1	235
BUT	FBUT	A	2015	1	235
BUT	FBUT	A	2015	1	235
BUT	FBUT	A	2015	1	235
BUT	FBUT	A	2015	1	235
BUT	FBUT	A	2015	1	235
BUT	FBUT	A	2016	1	235
BUT	FBUT	A	2016	1	235
BUT	FBUT	A	2016	1	235
C2AR	C2AR	P	2015	1	7.734
C2AR	C2AR	P	2016	1	7.734
C2AR	C2AR	P	2017	1	7.734
C2AR	C2AR	P	2018	1	7.734
C2AR	C2AR	P	2019	1	7.734
C2AR	C3AR	P	2015	1	7.734
C2AR	C3AR	P	2016	1	7.734
C2AR	C3AR	P	2017	1	7.734
C2AR	C3AR	P	2018	1	7.734
C2AR	C3AR	P	2019	1	7.734
C2FR	C2FR	P	2015	0.76	14.231
C2FR	C2FR	P	2016	0.89	14.231

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
C2FR	C2FR	P	2017	1	14.231
C2FR	C2FR	P	2018	0.94	14.231
C2FR	C2FR	P	2019	0.93	14.231
C2I	C2IT	P	2015	0.75	6.61
C2I	C2IT	P	2016	1	6.61
C2I	C2IT	P	2017	1	6.61
C2I	C2IT	P	2018	1	6.61
C2I	C2IT	P	2019	1	6.61
C2NA	C2NA	P	2015	0.45	14.62
C2NA	C2NA	P	2016	0.46	14.62
C2NA	C2NA	P	2017	0.92	14.62
C2NA	C2NA	P	2018	0.66	14.62
C2NA	C2NA	P	2019	0.86	14.62
C2ON	C2ON	P	2015	0.52	47.19
C2ON	C2ON	P	2016	0.85	47.19
C2ON	C2ON	P	2017	1	47.19
C2ON	C2ON	P	2018	1	47.19
C2ON	C2ON	P	2019	1	47.19
C2RG	C2RG	P	2015	0.17	11.522
C2RG	C2RG	P	2016	0.72	11.522
C2RG	C2RG	P	2017	0.74	11.522
C2RG	C2RG	P	2018	0.75	11.522
C2RG	C2RG	P	2019	1	11.522
C2RI	C2RI	P	2015	0.48	42.62
C2RI	C2RI	P	2016	1	42.62
C2RI	C2RI	P	2017	0.93	42.62
C2RI	C2RI	P	2018	0.87	42.62
C2RI	C2RI	P	2019	0.95	42.62
C2RI	C3RI	P	2015	0.48	42.62
C2RI	C3RI	P	2016	1	42.62
C2RI	C3RI	P	2017	0.93	42.62
C2RI	C3RI	P	2018	0.87	42.62
C2RI	C3RI	P	2019	0.95	42.62
C2S	C2SC	P	2015	0.47	6.61
C2S	C2SC	P	2016	1	6.61
C2S	C2SC	P	2017	1	6.61
C2S	C2SC	P	2018	1	6.61
C2S	C2SC	P	2019	1	6.61
C2SG	C2SG	P	2015	0.89	19.509
C2SG	C2SG	P	2016	1	19.509
C2SG	C2SG	P	2017	1	19.509
C2SG	C2SG	P	2018	1	19.509
C2SG	C2SG	P	2019	1	19.509

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
C2SG	C3SG	P	2015	0.89	19.509
C2SG	C3SG	P	2016	1	19.509
C2SG	C3SG	P	2017	1	19.509
C2SG	C3SG	P	2018	1	19.509
C2SG	C3SG	P	2019	1	19.509
C2V	C2VX	P	2015	0.74	6.61
C2V	C2VX	P	2016	0.99	6.61
C2V	C2VX	P	2017	0.99	6.61
C2V	C2VX	P	2018	1	6.61
C2V	C2VX	P	2019	0.99	6.61
D2AI	D2AI	P	2015	0.06	10.844
D2AI	D2AI	P	2016	0.88	10.844
D2AI	D2AI	P	2017	1	10.844
D2AI	D2AI	P	2018	0.96	10.844
D2AI	D2AI	P	2019	0.98	10.844
D2B1	D2B1	P	2015	1	6.61
D2B1	D2B1	P	2016	0.53	6.61
D2B1	D2B1	P	2017	0.51	6.61
D2B1	D2B1	P	2018	0.52	6.61
D2B1	D2B1	P	2019	0.52	6.61
D2B1	D3B1	P	2015	1	6.61
D2B1	D3B1	P	2016	0.53	6.61
D2B1	D3B1	P	2017	0.51	6.61
D2B1	D3B1	P	2018	0.52	6.61
D2B1	D3B1	P	2019	0.52	6.61
D2BK	D2BK	P	2015	0.43	22.937
D2BK	D2BK	P	2016	0.79	22.937
D2BK	D2BK	P	2017	1	22.937
D2BK	D2BK	P	2018	0.86	22.937
D2BK	D2BK	P	2019	0.86	22.937
D2BK	D3BK	P	2015	0.43	22.937
D2BK	D3BK	P	2016	0.79	22.937
D2BK	D3BK	P	2017	1	22.937
D2BK	D3BK	P	2018	0.86	22.937
D2BK	D3BK	P	2019	0.86	22.937
D2GE	D2GE	P	2015	0.55	6.61
D2GE	D2GE	P	2016	1	6.61
D2GE	D2GE	P	2017	0.75	6.61
D2GE	D2GE	P	2018	0.52	6.61
D2GE	D2GE	P	2019	0.52	6.61
D2SM	D2SM	P	2015	0.13	6.61
D2SM	D2SM	P	2016	0.14	6.61
D2SM	D2SM	P	2017	1	6.61

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
D2SM	D2SM	P	2018	0.28	6.61
D2SM	D2SM	P	2019	1	6.61
D2TE	D2TE	P	2015	0.17	10.245
D2TE	D2TE	P	2016	0.5	10.245
D2TE	D2TE	P	2017	0.92	10.245
D2TE	D2TE	P	2018	1	10.245
D2TE	D2TE	P	2019	1	10.245
E2AS	E2AS	P	2015	1	14.628
E2AS	E2AS	P	2016	0.56	14.628
E2AS	E2AS	P	2017	0.77	14.628
E2AS	E2AS	P	2018	0.76	14.628
E2AS	E2AS	P	2019	0.76	14.628
E2NL	E2NL	P	2015	0.26	34.087
E2NL	E2NL	P	2016	0.36	34.087
E2NL	E2NL	P	2017	0.97	34.087
E2NL	E2NL	P	2018	1	34.087
E2NL	E2NL	P	2019	1	34.087
E2NT	E2NT	P	2015	0.4	14.051
E2NT	E2NT	P	2016	0.69	14.051
E2NT	E2NT	P	2017	0.81	14.051
E2NT	E2NT	P	2018	1	14.051
E2NT	E2NT	P	2019	0.94	14.051
E2OA	E2OA	P	2015	0.29	21.982
E2OA	E2OA	P	2016	0.32	21.982
E2OA	E2OA	P	2017	0.76	21.982
E2OA	E2OA	P	2018	1	21.982
E2OA	E2OA	P	2019	1	21.982
E2SL	E2SL	P	2015	0.3	6.61
E2SL	E2SL	P	2016	1	6.61
E2SL	E2SL	P	2017	0.46	6.61
E2SL	E2SL	P	2018	0.9	6.61
E2SL	E2SL	P	2019	1	6.61
EBD	FEBD	P	2015	0.63	19.34
EBD	FEBD	P	2016	0.65	19.34
EBD	FEBD	P	2017	0.99	19.34
EBD	FEBD	P	2018	1	19.34
EBD	FEBD	P	2019	0.99	19.34
EED	FEED	P	2015	0.61	6.61
EED	FEED	P	2016	0.3	6.61
EED	FEED	P	2017	0.73	6.61
EED	FEED	P	2018	1	6.61
EED	FEED	P	2019	0.99	6.61
EID	FEID	P	2015	0.3	9.34

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
EID	FEID	P	2016	0.44	9.34
EID	FEID	P	2017	0.99	9.34
EID	FEID	P	2018	1	9.34
EID	FEID	P	2019	0.99	9.34
EPP	FEPP	A	2015	1	0.5
EPP	FEPP	A	2015	1	0.5
EPP	FEPP	A	2015	1	0.5
EPP	FEPP	A	2016	1	0.5
ETD	FETD	P	2015	0.86	10.02
ETD	FETD	P	2016	1	10.02
ETD	FETD	P	2017	0.67	10.02
ETD	FETD	P	2018	0.68	10.02
ETD	FETD	P	2019	0.68	10.02
EUD	FEUD	P	2015	1	6.61
EUD	FEUD	P	2016	0.19	6.61
EUD	FEUD	P	2017	0.39	6.61
EUD	FEUD	P	2018	0.1	6.61
EUD	FEUD	P	2019	0.1	6.61
F1TE	F1TE	P	2015	0.64	28.92
F1TE	F1TE	P	2016	1	28.92
F1TE	F1TE	P	2017	0.42	28.92
F1TE	F1TE	P	2018	0.37	28.92
F1TE	F1TE	P	2019	0.41	28.92
F2TE	F2TE	P	2015	0.21	34.154
F2TE	F2TE	P	2016	0.31	34.154
F2TE	F2TE	P	2017	0.35	34.154
F2TE	F2TE	P	2018	1	34.154
F2TE	F2TE	P	2019	1	34.154
G2E	G2EC	P	2015	0.75	6.98
G2E	G2EC	P	2016	0.24	6.98
G2E	G2EC	P	2017	0.34	6.98
G2E	G2EC	P	2018	1	6.98
G2E	G2EC	P	2019	0.24	6.98
G2EB	G2EB	P	2015	0.2	6.61
G2EB	G2EB	P	2016	1	6.61
G2EB	G2EB	P	2017	1	6.61
G2EB	G2EB	P	2018	1	6.61
G2EB	G2EB	P	2019	1	6.61
G2IV	G2IV	P	2015	0.2	6.61
G2IV	G2IV	P	2016	1	6.61
G2IV	G2IV	P	2017	1	6.61
G2IV	G2IV	P	2018	1	6.61
G2IV	G2IV	P	2019	1	6.61

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
G2OB	G2OB	P	2015	0.27	14.994
G2OB	G2OB	P	2016	0.55	14.994
G2OB	G2OB	P	2017	0.88	14.994
G2OB	G2OB	P	2018	1	14.994
G2OB	G2OB	P	2019	1	14.994
G2SK	G2SK	P	2015	0.39	6.61
G2SK	G2SK	P	2016	0.85	6.61
G2SK	G2SK	P	2017	0.85	6.61
G2SK	G2SK	P	2018	0.89	6.61
G2SK	G2SK	P	2019	1	6.61
G2SK	G3SK	P	2015	0.39	6.61
G2SK	G3SK	P	2016	0.85	6.61
G2SK	G3SK	P	2017	0.85	6.61
G2SK	G3SK	P	2018	0.89	6.61
G2SK	G3SK	P	2019	1	6.61
G2ZF	G2ZF	P	2015	0.3	15.058
G2ZF	G2ZF	P	2016	0.47	15.058
G2ZF	G2ZF	P	2017	1	15.058
G2ZF	G2ZF	P	2018	0.68	15.058
G2ZF	G2ZF	P	2019	0.7	15.058
H2EN	H2EN	P	2015	0.2	9.608
H2EN	H2EN	P	2016	1	9.608
H2EN	H2EN	P	2017	1	9.608
H2EN	H2EN	P	2018	1	9.608
H2EN	H2EN	P	2019	1	9.608
H2OL	H2OL	P	2015	0.2	6.61
H2OL	H2OL	P	2016	1	6.61
H2OL	H2OL	P	2017	1	6.61
H2OL	H2OL	P	2018	1	6.61
H2OL	H2OL	P	2019	1	6.61
H2SB	H2SB	P	2015	0.16	16.847
H2SB	H2SB	P	2016	0.55	16.847
H2SB	H2SB	P	2017	1	16.847
H2SB	H2SB	P	2018	1	16.847
H2SB	H2SB	P	2019	1	16.847
HOG	FHOG	A	2015	1	0.105
HOG	FHOG	A	2015	1	0.105
HOG	FHOG	A	2015	1	0.105
HOG	FHOG	A	2015	1	0.105
HOG	FHOG	A	2015	1	0.105
HOG	FHOG	A	2015	1	0.105
HOG	FHOG	A	2015	1	0.105
HOG	FHOG	A	2015	1	0.105

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
HOG	FHOG	A	2015	1	0.105
HOG	FHOG	A	2016	1	0.105
HOG	FHOG	A	2016	1	0.105
HOG	FHOG	A	2016	1	0.105
HOG	FHOG	A	2016	1	0.105
HOG	FHOG	A	2016	1	0.105
I2B	I2BM	P	2015	0.74	6.61
I2B	I2BM	P	2016	1	6.61
I2B	I2BM	P	2017	1	6.61
I2B	I2BM	P	2018	1	6.61
I2B	I2BM	P	2019	1	6.61
I2BE	I2BE	P	2015	0.83	18.762
I2BE	I2BE	P	2016	1	18.762
I2BE	I2BE	P	2017	0.94	18.762
I2BE	I2BE	P	2018	0.92	18.762
I2BE	I2BE	P	2019	0.93	18.762
I2ES	I2ES	P	2015	0.27	27.489
I2ES	I2ES	P	2016	0.56	27.489
I2ES	I2ES	P	2017	0.76	27.489
I2ES	I2ES	P	2018	1	27.489
I2ES	I2ES	P	2019	0.99	27.489
I2ES	I3ES	P	2015	0.27	27.489
I2ES	I3ES	P	2016	0.56	27.489
I2ES	I3ES	P	2017	0.76	27.489
I2ES	I3ES	P	2018	1	27.489
I2ES	I3ES	P	2019	1	27.489
I2N	I2NT	P	2015	0.75	6.61
I2N	I2NT	P	2016	0.89	6.61
I2N	I2NT	P	2017	0.89	6.61
I2N	I2NT	P	2018	0.9	6.61
I2N	I2NT	P	2019	0.89	6.61
I2NN	I2NN	P	2015	0.9	61.484
I2NN	I2NN	P	2016	1	61.484
I2NN	I2NN	P	2017	0.9	61.484
I2NN	I2NN	P	2018	0.94	61.484
I2NN	I2NN	P	2019	0.91	61.484
I2SP	I2SP	P	2015	0.47	25.334
I2SP	I2SP	P	2016	0.89	25.334
I2SP	I2SP	P	2017	0.93	25.334
I2SP	I2SP	P	2018	0.97	25.334
I2SP	I2SP	P	2019	1	25.334
I2TK	I2TK	P	2015	0.48	27.14
I2TK	I2TK	P	2016	0.69	27.14

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
I2TK	I2TK	P	2017	0.81	27.14
I2TK	I2TK	P	2018	0.8	27.14
I2TK	I2TK	P	2019	1	27.14
I2X	I3XD	P	2015	0.99	39.073
I2X	I3XD	P	2016	0.99	39.073
I2X	I3XD	P	2017	0.99	39.073
I2X	I3XD	P	2018	1	39.073
I2X	I3XD	P	2019	1	39.073
I2X	I4XD	P	2015	0.99	39.073
I2X	I4XD	P	2016	0.99	39.073
I2X	I4XD	P	2017	0.99	39.073
I2X	I4XD	P	2018	1	39.073
I2X	I4XD	P	2019	1	39.073
I2X	I5XD	P	2015	0.99	39.073
I2X	I5XD	P	2016	0.99	39.073
I2X	I5XD	P	2017	0.99	39.073
I2X	I5XD	P	2018	1	39.073
I2X	I5XD	P	2019	1	39.073
I2X	I6XD	P	2015	0.99	39.073
I2X	I6XD	P	2016	0.99	39.073
I2X	I6XD	P	2017	0.99	39.073
I2X	I6XD	P	2018	1	39.073
I2X	I6XD	P	2019	1	39.073
J2N	J2NJ	P	2015	0.26	6.61
J2N	J2NJ	P	2016	0.86	6.61
J2N	J2NJ	P	2017	0.99	6.61
J2N	J2NJ	P	2018	1	6.61
J2N	J2NJ	P	2019	0.99	6.61
J2P	J2PM	P	2015	0.49	6.61
J2P	J2PM	P	2016	1	6.61
J2P	J2PM	P	2017	1	6.61
J2P	J2PM	P	2018	1	6.61
J2P	J2PM	P	2019	1	6.61
K2O	K2OF	P	2015	0.73	6.61
K2O	K2OF	P	2016	1	6.61
K2O	K2OF	P	2017	1	6.61
K2O	K2OF	P	2018	1	6.61
K2O	K2OF	P	2019	1	6.61
K2P	K2PN	P	2015	0.3	146.627
K2P	K2PN	P	2016	1	146.627
K2P	K2PN	P	2017	0.3	146.627
K2P	K2PN	P	2018	0.3	146.627
K2P	K2PN	P	2019	0.3	146.627

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
K2P	K3PN	P	2015	0.3	146.627
K2P	K3PN	P	2016	1	146.627
K2P	K3PN	P	2017	0.3	146.627
K2P	K3PN	P	2018	0.3	146.627
K2P	K3PN	P	2019	0.3	146.627
L2DV	L2DV	P	2015	1	6.61
L2DV	L2DV	P	2016	1	6.61
L2DV	L2DV	P	2017	1	6.61
L2DV	L2DV	P	2018	1	6.61
L2DV	L2DV	P	2019	1	6.61
L2HA	L2HA	P	2015	1	15.026
L2HA	L2HA	P	2016	1	15.026
L2HA	L2HA	P	2017	1	15.026
L2HA	L2HA	P	2018	1	15.026
L2HA	L2HA	P	2019	1	15.026
L2IN	L2IN	P	2015	1	14.62
L2IN	L2IN	P	2016	0.1	14.62
L2IN	L2IN	P	2017	0.16	14.62
L2IN	L2IN	P	2018	0.2	14.62
L2IN	L2IN	P	2019	0.26	14.62
L2OR	L2OR	P	2015	0.23	12.43
L2OR	L2OR	P	2016	0.54	12.43
L2OR	L2OR	P	2017	0.72	12.43
L2OR	L2OR	P	2018	0.78	12.43
L2OR	L2OR	P	2019	1	12.43
M2C	M2CD	P	2015	0.79	8.022
M2C	M2CD	P	2016	0.56	8.022
M2C	M2CD	P	2017	0.63	8.022
M2C	M2CD	P	2018	0.67	8.022
M2C	M2CD	P	2019	0.66	8.022
M2EO	M2EO	P	2015	0.04	45.402
M2EO	M2EO	P	2016	0.83	45.402
M2EO	M2EO	P	2017	0.99	45.402
M2EO	M2EO	P	2018	1	45.402
M2EO	M2EO	P	2019	1	45.402
M2M	M2MM	P	2015	0.7	6.61
M2M	M2MM	P	2016	1	6.61
M2M	M2MM	P	2017	1	6.61
M2M	M2MM	P	2018	1	6.61
M2M	M2MM	P	2019	1	6.61
M2OF	M2OF	P	2015	0.2	6.61
M2OF	M2OF	P	2016	1	6.61
M2OF	M2OF	P	2017	0.99	6.61

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
M2OF	M2OF	P	2018	1	6.61
M2OF	M2OF	P	2019	0.99	6.61
M2OH	M2OH	P	2015	0.52	11.167
M2OH	M2OH	P	2016	0.7	11.167
M2OH	M2OH	P	2017	0.91	11.167
M2OH	M2OH	P	2018	1	11.167
M2OH	M2OH	P	2019	0.99	11.167
M2RK	M2RK	P	2015	0.09	18.2
M2RK	M2RK	P	2016	0.18	18.2
M2RK	M2RK	P	2017	1	18.2
M2RK	M2RK	P	2018	0.78	18.2
M2RK	M2RK	P	2019	0.66	18.2
M2RW	M2RW	P	2015	1	6.61
M2RW	M2RW	P	2016	1	6.61
M2RW	M2RW	P	2017	1	6.61
M2RW	M2RW	P	2018	1	6.61
M2RW	M2RW	P	2019	1	6.61
M2S	M2ST	P	2015	0.07	10.159
M2S	M2ST	P	2016	1	10.159
M2S	M2ST	P	2017	1	10.159
M2S	M2ST	P	2018	1	10.159
M2S	M2ST	P	2019	1	10.159
M2UV	M2UV	P	2015	0.31	6.61
M2UV	M2UV	P	2016	0.72	6.61
M2UV	M2UV	P	2017	1	6.61
M2UV	M2UV	P	2018	1	6.61
M2UV	M2UV	P	2019	1	6.61
N2ES	N2ES	P	2015	0.4	8.599
N2ES	N2ES	P	2016	0.84	8.599
N2ES	N2ES	P	2017	1	8.599
N2ES	N2ES	P	2018	0.95	8.599
N2ES	N2ES	P	2019	0.92	8.599
N2G	N2G	P	2015	0.03	14.62
N2G	N2G	P	2016	0.04	14.62
N2G	N2G	P	2017	1	14.62
N2G	N2G	P	2018	0.1	14.62
N2G	N2G	P	2019	0.11	14.62
N2OA	N2OA	P	2015	0.81	46.116
N2OA	N2OA	P	2016	1	46.116
N2OA	N2OA	P	2017	0.48	46.116
N2OA	N2OA	P	2018	0.45	46.116
N2OA	N2OA	P	2019	0.45	46.116
N2OA	N3OA	P	2015	0.81	46.116

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
N2OA	N3OA	P	2016	1	46.116
N2OA	N3OA	P	2017	0.48	46.116
N2OA	N3OA	P	2018	0.45	46.116
N2OA	N3OA	P	2019	0.45	46.116
N2OV	N2OV	P	2015	0.08	6.61
N2OV	N2OV	P	2016	0.85	6.61
N2OV	N2OV	P	2017	1	6.61
N2OV	N2OV	P	2018	0.94	6.61
N2OV	N2OV	P	2019	0.9	6.61
P2E	P2EP	P	2015	0.73	6.61
P2E	P2EP	P	2016	0.99	6.61
P2E	P2EP	P	2017	0.99	6.61
P2E	P2EP	P	2018	1	6.61
P2E	P2EP	P	2019	0.99	6.61
P2ER	P2ER	P	2015	1	6.61
P2ER	P2ER	P	2016	0.61	6.61
P2ER	P2ER	P	2017	0.94	6.61
P2ER	P2ER	P	2018	1	6.61
P2ER	P2ER	P	2019	0.86	6.61
P2FE	P2FE	P	2015	0.27	6.61
P2FE	P2FE	P	2016	1	6.61
P2FE	P2FE	P	2017	0.99	6.61
P2FE	P2FE	P	2018	1	6.61
P2FE	P2FE	P	2019	0.99	6.61
P2HI	P2HI	P	2015	0.28	13.535
P2HI	P2HI	P	2016	0.55	13.535
P2HI	P2HI	P	2017	0.94	13.535
P2HI	P2HI	P	2018	1	13.535
P2HI	P2HI	P	2019	0.91	13.535
P2M	P2M	P	2015	0.2	6.61
P2M	P2M	P	2016	0.79	6.61
P2M	P2M	P	2017	0.99	6.61
P2M	P2M	P	2018	1	6.61
P2M	P2M	P	2019	0.99	6.61
P2PX	P2PX	P	2015	0.46	9.928
P2PX	P2PX	P	2016	1	9.928
P2PX	P2PX	P	2017	0.93	9.928
P2PX	P2PX	P	2018	0.96	9.928
P2PX	P2PX	P	2019	1	9.928
P2U4	P2U4	P	2015	1	6.61
P2U4	P2U4	P	2016	0.1	6.61
P2U4	P2U4	P	2017	0.1	6.61
P2U4	P2U4	P	2018	1	6.61

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
P2U4	P2U4	P	2019	1	6.61
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2015	1	3.9
PIG	FPIG	A	2016	1	3.9
PIG	FPIG	A	2016	1	3.9
PIG	FPIG	A	2016	1	3.9
PIG	FPIG	A	2016	1	3.9
PIG	FPIG	A	2016	1	3.9
R2DA	R2DA	P	2015	0.58	15.95
R2DA	R2DA	P	2016	0.91	15.95
R2DA	R2DA	P	2017	0.91	15.95
R2DA	R2DA	P	2018	0.98	15.95
R2DA	R2DA	P	2019	1	15.95
R2EP	R2EP	P	2015	0.5	25.498
R2EP	R2EP	P	2016	0.43	25.498
R2EP	R2EP	P	2017	0.52	25.498
R2EP	R2EP	P	2018	0.52	25.498
R2EP	R2EP	P	2019	0.52	25.498
R2EP	R3EP	P	2015	0.5	25.498
R2EP	R3EP	P	2016	0.43	25.498
R2EP	R3EP	P	2017	0.52	25.498
R2EP	R3EP	P	2018	0.52	25.498
R2EP	R3EP	P	2019	0.52	25.498
R2NL	R2NL	P	2015	0.65	16.383
R2NL	R2NL	P	2016	0.71	16.383
R2NL	R2NL	P	2017	0.8	16.383
R2NL	R2NL	P	2018	1	16.383
R2NL	R2NL	P	2019	0.9	16.383
R2OG	R2OG	P	2015	0.09	6.61
R2OG	R2OG	P	2016	0.9	6.61
R2OG	R2OG	P	2017	1	6.61
R2OG	R2OG	P	2018	0.99	6.61
R2OG	R2OG	P	2019	0.97	6.61
R2TZ	R2TZ	P	2015	0.16	22.13
R2TZ	R2TZ	P	2016	1	22.13
R2TZ	R2TZ	P	2017	0.49	22.13

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
R2TZ	R2TZ	P	2018	0.49	22.13
R2TZ	R2TZ	P	2019	0.49	22.13
R2UK	S2RE	P	2015	0.32	8.677
R2UK	S2RE	P	2016	0.72	8.677
R2UK	S2RE	P	2017	1	8.677
R2UK	S2RE	P	2018	1	8.677
R2UK	S2RE	P	2019	1	8.677
R2UK	S3RE	P	2015	0.32	8.677
R2UK	S3RE	P	2016	0.72	8.677
R2UK	S3RE	P	2017	1	8.677
R2UK	S3RE	P	2018	1	8.677
R2UK	S3RE	P	2019	1	8.677
R2UK	S4RE	P	2015	0.32	8.677
R2UK	S4RE	P	2016	0.72	8.677
R2UK	S4RE	P	2017	1	8.677
R2UK	S4RE	P	2018	1	8.677
R2UK	S4RE	P	2019	1	8.677
R2WE	R2WE	P	2015	0.31	13.094
R2WE	R2WE	P	2016	0.74	13.094
R2WE	R2WE	P	2017	0.95	13.094
R2WE	R2WE	P	2018	0.92	13.094
R2WE	R2WE	P	2019	1	13.094
R2WE	R3WE	P	2015	0.31	13.094
R2WE	R3WE	P	2016	0.74	13.094
R2WE	R3WE	P	2017	0.95	13.094
R2WE	R3WE	P	2018	0.92	13.094
R2WE	R3WE	P	2019	1	13.094
S2AP	S2AP	P	2015	0.69	7.208
S2AP	S2AP	P	2016	1	7.208
S2AP	S2AP	P	2017	1	7.208
S2AP	S2AP	P	2018	1	7.208
S2AP	S2AP	P	2019	1	7.208
S2AP	S3AP	P	2015	0.69	7.208
S2AP	S3AP	P	2016	1	7.208
S2AP	S3AP	P	2017	1	7.208
S2AP	S3AP	P	2018	1	7.208
S2AP	S3AP	P	2019	1	7.208
S2CM	S2CM	P	2015	0.07	6.9
S2CM	S2CM	P	2016	0.79	6.9
S2CM	S2CM	P	2017	1	6.9
S2CM	S2CM	P	2018	0.98	6.9
S2CM	S2CM	P	2019	0.97	6.9
S2DF	S2DF	P	2015	1	6.61

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2DF	S2DF	P	2016	1	6.61
S2DF	S2DF	P	2017	1	6.61
S2DF	S2DF	P	2018	1	6.61
S2DF	S2DF	P	2019	1	6.61
S2EJ	S2EJ	P	2015	1	6.61
S2EJ	S2EJ	P	2016	1	6.61
S2EJ	S2EJ	P	2017	1	6.61
S2EJ	S2EJ	P	2018	1	6.61
S2EJ	S2EJ	P	2019	1	6.61
S2GE	S2GE	P	2015	1	35.39
S2GE	S2GE	P	2016	0.63	35.39
S2GE	S2GE	P	2017	0.73	35.39
S2GE	S2GE	P	2018	0.78	35.39
S2GE	S2GE	P	2019	0.67	35.39
S2GS	S2GS	P	2015	0.15	21.34
S2GS	S2GS	P	2016	0.89	21.34
S2GS	S2GS	P	2017	1	21.34
S2GS	S2GS	P	2018	1	21.34
S2GS	S2GS	P	2019	1	21.34
S2IE	S2IE	P	2015	0.29	8.749
S2IE	S2IE	P	2016	0.75	8.749
S2IE	S2IE	P	2017	1	8.749
S2IE	S2IE	P	2018	1	8.749
S2IE	S2IE	P	2019	1	8.749
S2IE	S3IE	P	2015	0.06	8.749
S2IE	S3IE	P	2016	0.75	8.749
S2IE	S3IE	P	2017	1	8.749
S2IE	S3IE	P	2018	1	8.749
S2IE	S3IE	P	2019	1	8.749
S2ND	S2ND	P	2015	0.51	9.359
S2ND	S2ND	P	2016	0.74	9.359
S2ND	S2ND	P	2017	0.99	9.359
S2ND	S2ND	P	2018	0.83	9.359
S2ND	S2ND	P	2019	1	9.359
S2ND	S3ND	P	2015	0.51	9.359
S2ND	S3ND	P	2016	0.74	9.359
S2ND	S3ND	P	2017	0.99	9.359
S2ND	S3ND	P	2018	0.83	9.359
S2ND	S3ND	P	2019	1	9.359
S2NW	S2NW	P	2015	0.46	6.61
S2NW	S2NW	P	2016	0.9	6.61
S2NW	S2NW	P	2017	0.97	6.61
S2NW	S2NW	P	2018	0.98	6.61

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2NW	S2NW	P	2019	1	6.61
S2QU	S2QU	P	2015	0.42	7.877
S2QU	S2QU	P	2016	0.63	7.877
S2QU	S2QU	P	2017	0.83	7.877
S2QU	S2QU	P	2018	1	7.877
S2SD	S2SD	P	2015	0.08	24.169
S2SD	S2SD	P	2016	1	24.169
S2SD	S2SD	P	2017	0.9	24.169
S2SD	S2SD	P	2018	0.83	24.169
S2SD	S2SD	P	2019	0.83	24.169
S2SE	S2SE	P	2015	1	26.22
S2SE	S2SE	P	2016	0.9	26.22
S2SE	S2SE	P	2017	0.37	26.22
S2SE	S2SE	P	2018	0.12	26.22
S2SE	S2SE	P	2019	0.12	26.22
S2VT	S2VT	P	2015	0.22	14.62
S2VT	S2VT	P	2016	0.59	14.62
S2VT	S2VT	P	2017	0.51	14.62
S2VT	S2VT	P	2018	1	14.62
S2VT	S2VT	P	2019	0.7	14.62
S2YN	S2YN	P	2015	0.72	6.946
S2YN	S2YN	P	2016	0.72	6.946
S2YN	S2YN	P	2017	0.79	6.946
S2YN	S2YN	P	2018	0.89	6.946
S2YN	S2YN	P	2019	1	6.946
SBD	FSBD	P	2015	1	6.78
SBD	FSBD	P	2016	0.62	6.78
SBD	FSBD	P	2017	0.24	6.78
SBD	FSBD	P	2018	1	6.78
SBD	FSBD	P	2019	1	6.78
SED	FSED	P	2015	0.88	6.61
SED	FSED	P	2016	0.99	6.61
SED	FSED	P	2017	0.99	6.61
SED	FSED	P	2018	1	6.61
SED	FSED	P	2019	0.99	6.61
SMP	FSMP	A	2015	1	182
SMP	FSMP	A	2015	1	182
SMP	FSMP	A	2015	1	182
SMP	FSMP	A	2015	1	182
SMP	FSMP	A	2015	1	182
SMP	FSMP	A	2015	1	182
SMP	FSMP	A	2015	1	182
SMP	FSMP	A	2016	1	182

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
SMP	FSMP	A	2016	1	182
SMP	FSMP	A	2016	1	182
STD	FSTD	P	2015	1	6.61
STD	FSTD	P	2016	0.73	6.61
STD	FSTD	P	2017	0.39	6.61
STD	FSTD	P	2018	0.2	6.61
STD	FSTD	P	2019	0.11	6.61
SUD	FSUD	P	2015	1	6.61
SUD	FSUD	P	2016	0.37	6.61
SUD	FSUD	P	2017	0.34	6.61
SUD	FSUD	P	2018	0.22	6.61
SUD	FSUD	P	2019	0.22	6.61
SVD	FSID	P	2015	0.61	6.61
SVD	FSID	P	2016	0.12	6.61
SVD	FSID	P	2017	0.17	6.61
SVD	FSID	P	2018	0.93	6.61
SVD	FSID	P	2019	1	6.61
T1NE	T1NE	P	2015	0.22	41.37
T1NE	T1NE	P	2016	1	41.37
T1NE	T1NE	P	2017	0.33	41.37
T1NE	T1NE	P	2018	0.23	41.37
T1NE	T1NE	P	2019	0.22	41.37
T2KA	T2KA	P	2015	0.2	38.467
T2KA	T2KA	P	2016	0.96	38.467
T2KA	T2KA	P	2017	0.95	38.467
T2KA	T2KA	P	2018	0.98	38.467
T2KA	T2KA	P	2019	1	38.467
T2NE	T2NE	P	2015	0.35	25.667
T2NE	T2NE	P	2016	1	25.667
T2NE	T2NE	P	2017	0.43	25.667
T2NE	T2NE	P	2018	0.43	25.667
T2NE	T2NE	P	2019	0.73	25.667
T2OT	T2OT	P	2015	0.23	15.217
T2OT	T2OT	P	2016	0.53	15.217
T2OT	T2OT	P	2017	0.43	15.217
T2OT	T2OT	P	2018	0.98	15.217
T2OT	T2OT	P	2019	1	15.217
T2QI	T2QI	P	2015	1	100
T2QI	T2QI	P	2016	0.12	100
T2QI	T2QI	P	2017	0.1	100
T2QI	T2QI	P	2018	0.1	100
T2QI	T2QI	P	2019	0.1	100
T2SC	T2SC	P	2015	0.69	39.61

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
T2SC	T2SC	P	2016	1	39.61
T2SC	T2SC	P	2017	0.78	39.61
T2SC	T2SC	P	2018	0.79	39.61
T2SC	T2SC	P	2019	0.78	39.61
U2BL	U2BL	P	2015	0.27	7.449
U2BL	U2BL	P	2016	0.55	7.449
U2BL	U2BL	P	2017	0.76	7.449
U2BL	U2BL	P	2018	0.98	7.449
U2BL	U2BL	P	2019	1	7.449
U2BS	U2BS	P	2015	0.42	72.438
U2BS	U2BS	P	2016	1	72.438
U2BS	U2BS	P	2017	0.6	72.438
U2BS	U2BS	P	2018	0.56	72.438
U2BS	U2BS	P	2019	0.51	72.438
U2EI	U2EI	P	2015	1	6.61
U2EI	U2EI	P	2016	1	6.61
U2EI	U2EI	P	2017	1	6.61
U2EI	U2EI	P	2018	1	6.61
U2EI	U2EI	P	2019	1	6.61
U2HR	U2HR	P	2015	0.17	50.18
U2HR	U2HR	P	2016	0.15	50.18
U2HR	U2HR	P	2017	0.73	50.18
U2HR	U2HR	P	2018	1	50.18
U2HR	U2HR	P	2019	1	50.18
U2NI	U2NI	P	2015	0.3	8.005
U2NI	U2NI	P	2016	0.69	8.005
U2NI	U2NI	P	2017	0.9	8.005
U2NI	U2NI	P	2018	0.93	8.005
U2NI	U2NI	P	2019	1	8.005
V2AC	V2AC	P	2015	0.15	41.458
V2AC	V2AC	P	2016	0.18	41.458
V2AC	V2AC	P	2017	1	41.458
V2AC	V2AC	P	2018	0.06	41.458
V2AC	V2AC	P	2019	1	41.458
V2O	V2O	P	2015	0.62	6.87
V2O	V2O	P	2016	0.65	6.87
V2O	V2O	P	2017	0.77	6.87
V2O	V2O	P	2018	0.84	6.87
V2O	V2O	P	2019	1	6.87
V2O	V3O	P	2015	0.62	6.87
V2O	V3O	P	2016	0.65	6.87
V2O	V3O	P	2017	0.77	6.87
V2O	V3O	P	2018	0.84	6.87

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
V2O	V3O	P	2019	1	6.87
V2O	V4O	P	2015	0.62	6.87
V2O	V4O	P	2016	0.65	6.87
V2O	V4O	P	2017	0.77	6.87
V2O	V4O	P	2018	0.84	6.87
V2O	V4O	P	2019	1	6.87
V2VD	V2VD	P	2015	1	6.61
V2VD	V2VD	P	2016	1	6.61
V2VD	V2VD	P	2017	1	6.61
V2VD	V2VD	P	2018	1	6.61
V2VD	V2VD	P	2019	1	6.61
V2VU	V2VU	P	2015	0.71	98.428
V2VU	V2VU	P	2016	1	98.428
V2VU	V2VU	P	2017	1	98.428
V2VU	V2VU	P	2018	1	98.428
V2VU	V2VU	P	2019	1	98.428
V2VU	V3VU	P	2015	0.71	98.428
V2VU	V3VU	P	2016	1	98.428
V2VU	V3VU	P	2017	1	98.428
V2VU	V3VU	P	2018	1	98.428
V2VU	V3VU	P	2019	1	98.428
V2W	V2W3	P	2015	0.35	6.61
V2W	V2W3	P	2016	0.92	6.61
V2W	V2W3	P	2017	1	6.61
V2W	V2W3	P	2018	1	6.61
V2W	V2W3	P	2019	1	6.61
W2MT	W2MT	P	2015	0.75	6.61
W2MT	W2MT	P	2016	1	6.61
W2MT	W2MT	P	2017	1	6.61
W2MT	W2MT	P	2018	1	6.61
W2MT	W2MT	P	2019	1	6.61
WHY	FWHY	A	2015	1	60
WHY	FWHY	A	2015	1	60
WHY	FWHY	A	2015	1	60
WHY	FWHY	A	2015	1	60
WHY	FWHY	A	2015	1	60
WHY	FWHY	A	2015	1	60
WHY	FWHY	A	2015	1	60
WHY	FWHY	A	2016	1	60
WHY	FWHY	A	2016	1	60
WHY	FWHY	A	2016	1	60
X2CA	X2CA	P	2015	0.37	35.597
X2CA	X2CA	P	2016	0.95	35.597

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
X2CA	X2CA	P	2017	0.96	35.597
X2CA	X2CA	P	2018	1	35.597
X2CA	X2CA	P	2019	0.91	35.597
Z2UR	Z2UR	P	2015	0.03	11.94
Z2UR	Z2UR	P	2016	0.35	11.94
Z2UR	Z2UR	P	2017	0.4	11.94
Z2UR	Z2UR	P	2018	0.64	11.94
Z2UR	Z2UR	P	2019	1	11.94