clear to trade

eurex clearing
rundschreiben 053/16

Datum: 18. April 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 25. April 2016

Verweis auf Eurex Clearing-Rundschreiben: 009/16

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Zielgruppe:	**Anhang:**
➲ Middle + Backoffice ➲ Revision/Security Coordination	Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 25. April 2016

Anbei erhalten Sie die Aufstellung der ab der Tages-Endverarbeitung vom **25. April 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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HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht Frankfurt/Main

Margin-Parameter und Maturity-Faktoren für Margining by Contract and Maturity ab der Tagesendverarbeitung vom 25. April 2016

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
A2A	A2AP	P	2016	0,76	52,136
A2A	A2AP	P	2017	0,99	52,136
A2A	A2AP	P	2018	1,00	52,136
A2A	A2AP	P	2019	1,00	52,136
A2A	A2AP	P	2020	1,00	52,136
A2AL	A2AL	P	2016	0,45	20,017
A2AL	A2AL	P	2017	0,71	20,017
A2AL	A2AL	P	2018	1,00	20,017
A2AL	A2AL	P	2019	0,99	20,017
A2AL	A2AL	P	2020	1,00	20,017
A2BB	A2BB	P	2016	0,32	10,884
A2BB	A2BB	P	2017	0,81	10,884
A2BB	A2BB	P	2018	1,00	10,884
A2BB	A2BB	P	2019	0,97	10,884
A2BB	A2BB	P	2020	0,99	10,884
A2CR	A2CR	P	2016	1,00	8,931
A2CR	A2CR	P	2017	0,55	8,931
A2CR	A2CR	P	2018	0,55	8,931
A2CR	A2CR	P	2019	0,55	8,931
A2CR	A2CR	P	2020	0,55	8,931
A2DE	A2DE	P	2016	1,00	9,532
A2DE	A2DE	P	2017	0,16	9,532
A2DE	A2DE	P	2018	1,00	9,532
A2DE	A2DE	P	2019	0,22	9,532
A2DE	A2DE	P	2020	0,22	9,532
A2DS	A2DS	P	2016	0,55	12,704
A2DS	A2DS	P	2017	0,91	12,704
A2DS	A2DS	P	2018	1,00	12,704
A2DS	A2DS	P	2019	1,00	12,704
A2DS	A2DS	P	2020	1,00	12,704
A2EN	A2EN	P	2016	1,00	43,724
A2EN	A2EN	P	2017	0,74	43,724
A2EN	A2EN	P	2018	0,77	43,724
A2EN	A2EN	P	2019	0,86	43,724
A2EN	A2EN	P	2020	0,66	43,724
A2HO	A2HO	P	2016	1,00	8,768
A2HO	A2HO	P	2017	0,76	8,768
A2HO	A2HO	P	2018	0,76	8,768
A2HO	A2HO	P	2019	0,76	8,768
A2HO	A2HO	P	2020	0,76	8,768
A2IR	A3IR	P	2016	0,40	5,44
A2IR	A3IR	P	2017	1,00	5,44
A2IR	A3IR	P	2018	0,87	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
A2IR	A3IR	P	2019	0,87	5,44
A2IR	A3IR	P	2020	0,87	5,44
A2IR	A4IR	P	2016	0,40	5,44
A2IR	A4IR	P	2017	1,00	5,44
A2IR	A4IR	P	2018	0,87	5,44
A2IR	A4IR	P	2019	0,87	5,44
A2IR	A4IR	P	2020	0,87	5,44
A2KU	A2KU	P	2016	0,36	5,717
A2KU	A2KU	P	2017	0,11	5,717
A2KU	A2KU	P	2018	1,00	5,717
A2KU	A2KU	P	2019	1,00	5,717
A2KU	A2KU	P	2020	1,00	5,717
A2LV	A2LV	P	2016	0,29	8,341
A2LV	A2LV	P	2017	0,73	8,341
A2LV	A2LV	P	2018	0,88	8,341
A2LV	A2LV	P	2019	1,00	8,341
A2LV	A2LV	P	2020	0,86	8,341
A2M	A2MZ	P	2016	1,00	5,44
A2M	A2MZ	P	2017	1,00	5,44
A2M	A2MZ	P	2018	1,00	5,44
A2M	A2MZ	P	2019	1,00	5,44
A2M	A2MZ	P	2020	1,00	5,44
A2OM	A2OM	P	2016	1,00	80,946
A2OM	A2OM	P	2017	0,19	80,946
A2OM	A2OM	P	2018	0,21	80,946
A2OM	A2OM	P	2019	0,20	80,946
A2OM	A2OM	P	2020	0,21	80,946
A2OM	A3OM	P	2016	1,00	80,946
A2OM	A3OM	P	2017	0,19	80,946
A2OM	A3OM	P	2018	0,21	80,946
A2OM	A3OM	P	2019	0,20	80,946
A2OM	A3OM	P	2020	0,21	80,946
A2SG	A2SG	P	2016	0,72	16,002
A2SG	A2SG	P	2017	1,00	16,002
A2SG	A2SG	P	2018	0,97	16,002
A2SG	A2SG	P	2019	0,97	16,002
A2SG	A2SG	P	2020	0,97	16,002
A2SM	A2SM	P	2016	0,52	5,44
A2SM	A2SM	P	2017	1,00	5,44
A2SM	A2SM	P	2018	0,91	5,44
A2SM	A2SM	P	2019	0,91	5,44
A2SM	A2SM	P	2020	0,99	5,44
A2V	A2V	P	2016	0,23	9,35
A2V	A2V	P	2017	0,73	9,35
A2V	A2V	P	2018	0,89	9,35
A2V	A2V	P	2019	0,92	9,35

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
A2V	A2V	P	2020	1,00	9,35
A2XA	A2XA	P	2016	0,36	14,131
A2XA	A2XA	P	2017	0,62	14,131
A2XA	A2XA	P	2018	0,87	14,131
A2XA	A2XA	P	2019	1,00	14,131
A2XA	A2XA	P	2020	0,77	14,131
A2ZN	A2ZN	P	2016	0,12	5,44
A2ZN	A2ZN	P	2017	0,58	5,44
A2ZN	A2ZN	P	2018	0,99	5,44
A2ZN	A2ZN	P	2019	1,00	5,44
A2ZN	A2ZN	P	2020	0,94	5,44
B2A	B2AC	P	2016	0,75	13,559
B2A	B2AC	P	2017	1,00	13,559
B2A	B2AC	P	2018	1,00	13,559
B2A	B2AC	P	2019	1,00	13,559
B2A	B2AC	P	2020	1,00	13,559
B2A1	B2A	P	2016	1,00	14,54
B2A1	B2A	P	2017	0,90	14,54
B2A1	B2A	P	2018	0,91	14,54
B2A1	B2A	P	2019	0,90	14,54
B2A1	B2A	P	2020	0,90	14,54
B2AE	B2AE	P	2016	0,99	18,965
B2AE	B2AE	P	2017	0,99	18,965
B2AE	B2AE	P	2018	1,00	18,965
B2AE	B2AE	P	2019	0,99	18,965
B2AE	B2AE	P	2020	0,99	18,965
B2AR	B2AR	P	2016	0,21	20,39
B2AR	B2AR	P	2017	1,00	20,39
B2AR	B2AR	P	2018	1,00	20,39
B2AR	B2AR	P	2019	1,00	20,39
B2AR	B2AR	P	2020	1,00	20,39
B2AR	B3AR	P	2016	0,21	20,39
B2AR	B3AR	P	2017	1,00	20,39
B2AR	B3AR	P	2018	1,00	20,39
B2AR	B3AR	P	2019	1,00	20,39
B2AR	B3AR	P	2020	1,00	20,39
B2AS	B2AS	P	2016	0,40	8,729
B2AS	B2AS	P	2017	0,62	8,729
B2AS	B2AS	P	2018	1,00	8,729
B2AS	B2AS	P	2019	0,96	8,729
B2AS	B2AS	P	2020	0,88	8,729
B2AT	B2AT	P	2016	0,95	13,85
B2AT	B2AT	P	2017	0,96	13,85
B2AT	B2AT	P	2018	0,99	13,85
B2AT	B2AT	P	2019	1,00	13,85
B2AT	B2AT	P	2020	1,00	13,85

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
B2AY	B2AY	P	2016	0,31	7,169
B2AY	B2AY	P	2017	0,65	7,169
B2AY	B2AY	P	2018	0,98	7,169
B2AY	B2AY	P	2019	1,00	7,169
B2AY	B2AY	P	2020	0,88	7,169
B2BV	B3BV	P	2016	0,15	22,915
B2BV	B3BV	P	2017	0,89	22,915
B2BV	B3BV	P	2018	1,00	22,915
B2BV	B3BV	P	2019	0,99	22,915
B2BV	B3BV	P	2020	0,99	22,915
B2G	B2G	P	2016	0,73	42,9
B2G	B2G	P	2017	0,83	42,9
B2G	B2G	P	2018	0,84	42,9
B2G	B2G	P	2019	0,83	42,9
B2G	B2G	P	2020	0,84	42,9
B2LT	B2LT	P	2016	0,66	26,206
B2LT	B2LT	P	2017	0,96	26,206
B2LT	B2LT	P	2018	0,29	26,206
B2LT	B2LT	P	2019	0,36	26,206
B2LT	B2LT	P	2020	0,32	26,206
B2LT	B3LT	P	2016	0,66	26,206
B2LT	B3LT	P	2017	0,96	26,206
B2LT	B3LT	P	2018	0,29	26,206
B2LT	B3LT	P	2019	0,36	26,206
B2LT	B3LT	P	2020	0,32	26,206
B2M	B2MY	P	2016	0,47	5,44
B2M	B2MY	P	2017	1,00	5,44
B2M	B2MY	P	2018	1,00	5,44
B2M	B2MY	P	2019	1,00	5,44
B2M	B2MY	P	2020	1,00	5,44
B2MW	B2MW	P	2016	1,00	15,917
B2MW	B2MW	P	2017	0,54	15,917
B2MW	B2MW	P	2018	1,00	15,917
B2MW	B2MW	P	2019	0,79	15,917
B2MW	B2MW	P	2020	0,70	15,917
B2NP	B2NP	P	2016	0,37	28,086
B2NP	B2NP	P	2017	1,00	28,086
B2NP	B2NP	P	2018	0,77	28,086
B2NP	B2NP	P	2019	0,81	28,086
B2NP	B2NP	P	2020	0,70	28,086
B2P	B2P	P	2016	0,46	9,75
B2P	B2P	P	2017	0,74	9,75
B2P	B2P	P	2018	0,87	9,75
B2P	B2P	P	2019	0,95	9,75
B2P	B2P	P	2020	1,00	9,75
B2SN	B2SN	P	2016	0,22	15,692

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
B2SN	B2SN	P	2017	0,30	15,692
B2SN	B2SN	P	2018	0,90	15,692
B2SN	B2SN	P	2019	0,96	15,692
B2SN	B2SN	P	2020	1,00	15,692
B2T	B2T	P	2016	0,44	8,35
B2T	B2T	P	2017	0,76	8,35
B2T	B2T	P	2018	1,00	8,35
B2T	B2T	P	2019	1,00	8,35
B2T	B2T	P	2020	0,99	8,35
B2YG	B2YG	P	2016	0,42	11,014
B2YG	B2YG	P	2017	1,00	11,014
B2YG	B2YG	P	2018	1,00	11,014
B2YG	B2YG	P	2019	1,00	11,014
B2YG	B2YG	P	2020	1,00	11,014
C2AR	C2AR	P	2016	0,48	15,792
C2AR	C2AR	P	2017	0,95	15,792
C2AR	C2AR	P	2018	0,79	15,792
C2AR	C2AR	P	2019	1,00	15,792
C2AR	C2AR	P	2020	0,95	15,792
C2AR	C3AR	P	2016	0,48	15,792
C2AR	C3AR	P	2017	0,95	15,792
C2AR	C3AR	P	2018	0,79	15,792
C2AR	C3AR	P	2019	1,00	15,792
C2AR	C3AR	P	2020	0,95	15,792
C2FR	C2FR	P	2016	0,76	12,882
C2FR	C2FR	P	2017	0,89	12,882
C2FR	C2FR	P	2018	1,00	12,882
C2FR	C2FR	P	2019	0,94	12,882
C2FR	C2FR	P	2020	0,93	12,882
C2I	C2IT	P	2016	0,68	53,032
C2I	C2IT	P	2017	0,99	53,032
C2I	C2IT	P	2018	1,00	53,032
C2I	C2IT	P	2019	0,99	53,032
C2I	C2IT	P	2020	0,99	53,032
C2NA	C2NA	P	2016	1,00	18,8
C2NA	C2NA	P	2017	0,68	18,8
C2NA	C2NA	P	2018	0,60	18,8
C2NA	C2NA	P	2019	0,60	18,8
C2NA	C2NA	P	2020	0,60	18,8
C2ON	C2ON	P	2016	1,00	15,179
C2ON	C2ON	P	2017	0,83	15,179
C2ON	C2ON	P	2018	0,98	15,179
C2ON	C2ON	P	2019	0,98	15,179
C2ON	C2ON	P	2020	0,98	15,179
C2RG	C2RG	P	2016	0,31	16,601
C2RG	C2RG	P	2017	0,46	16,601

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
C2RG	C2RG	P	2018	0,47	16,601
C2RG	C2RG	P	2019	0,48	16,601
C2RG	C2RG	P	2020	0,64	16,601
C2RI	C3RI	P	2016	0,79	18,3
C2RI	C3RI	P	2017	0,86	18,3
C2RI	C3RI	P	2018	1,00	18,3
C2RI	C3RI	P	2019	1,00	18,3
C2RI	C3RI	P	2020	1,00	18,3
C2S	C2SC	P	2016	0,38	5,44
C2S	C2SC	P	2017	1,00	5,44
C2S	C2SC	P	2018	1,00	5,44
C2S	C2SC	P	2019	1,00	5,44
C2S	C2SC	P	2020	1,00	5,44
C2SG	C2SG	P	2016	1,00	10,04
C2SG	C2SG	P	2017	1,00	10,04
C2SG	C2SG	P	2018	1,00	10,04
C2SG	C2SG	P	2019	1,00	10,04
C2SG	C2SG	P	2020	1,00	10,04
C2SG	C3SG	P	2016	1,00	10,04
C2SG	C3SG	P	2017	1,00	10,04
C2SG	C3SG	P	2018	1,00	10,04
C2SG	C3SG	P	2019	1,00	10,04
C2SG	C3SG	P	2020	1,00	10,04
C2SG	C4SG	P	2016	1,00	10,04
C2SG	C4SG	P	2017	1,00	10,04
C2SG	C4SG	P	2018	1,00	10,04
C2SG	C4SG	P	2019	1,00	10,04
C2SG	C4SG	P	2020	1,00	10,04
C2V	C2VX	P	2016	0,75	5,44
C2V	C2VX	P	2017	0,87	5,44
C2V	C2VX	P	2018	0,66	5,44
C2V	C2VX	P	2019	0,65	5,44
C2V	C2VX	P	2020	0,65	5,44
D2AI	D2AI	P	2016	0,06	10,597
D2AI	D2AI	P	2017	0,88	10,597
D2AI	D2AI	P	2018	1,00	10,597
D2AI	D2AI	P	2019	0,95	10,597
D2AI	D2AI	P	2020	0,97	10,597
D2B1	D3B1	P	2016	1,00	5,882
D2B1	D3B1	P	2017	0,52	5,882
D2B1	D3B1	P	2018	0,47	5,882
D2B1	D3B1	P	2019	0,46	5,882
D2B1	D3B1	P	2020	0,47	5,882
D2BK	D2BK	A	2016	0,13	0,242
D2BK	D2BK	A	2017	1,00	0,242
D2BK	D2BK	A	2018	0,33	0,242

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
D2BK	D2BK	A	2019	0,33	0,242
D2BK	D2BK	A	2020	0,33	0,242
D2BK	D3BK	A	2016	0,13	0,242
D2BK	D3BK	A	2017	1,00	0,242
D2BK	D3BK	A	2018	0,33	0,242
D2BK	D3BK	A	2019	0,33	0,242
D2BK	D3BK	A	2020	0,33	0,242
D2GE	D2GE	P	2016	0,53	5,44
D2GE	D2GE	P	2017	0,82	5,44
D2GE	D2GE	P	2018	1,00	5,44
D2GE	D2GE	P	2019	0,69	5,44
D2GE	D2GE	P	2020	0,68	5,44
D2PW	D2PW	P	2016	0,89	7,12
D2PW	D2PW	P	2017	0,92	7,12
D2PW	D2PW	P	2018	0,87	7,12
D2PW	D2PW	P	2019	0,85	7,12
D2PW	D2PW	P	2020	1,00	7,12
D2SM	D2SM	P	2016	1,00	13,256
D2SM	D2SM	P	2017	0,15	13,256
D2SM	D2SM	P	2018	0,15	13,256
D2SM	D2SM	P	2019	0,15	13,256
D2SM	D2SM	P	2020	0,15	13,256
D2TE	D2TE	P	2016	0,59	8,747
D2TE	D2TE	P	2017	0,60	8,747
D2TE	D2TE	P	2018	0,87	8,747
D2TE	D2TE	P	2019	1,00	8,747
D2TE	D2TE	P	2020	0,95	8,747
E2AS	E2AS	P	2016	0,91	9,385
E2AS	E2AS	P	2017	0,82	9,385
E2AS	E2AS	P	2018	1,00	9,385
E2AS	E2AS	P	2019	0,98	9,385
E2AS	E2AS	P	2020	0,97	9,385
E2DF	E2DF	P	2016	0,19	49,278
E2DF	E2DF	P	2017	0,71	49,278
E2DF	E2DF	P	2018	1,00	49,278
E2DF	E2DF	P	2019	1,00	49,278
E2DF	E2DF	P	2020	1,00	49,278
E2NL	E2NL	P	2016	0,56	14,718
E2NL	E2NL	P	2017	0,76	14,718
E2NL	E2NL	P	2018	0,93	14,718
E2NL	E2NL	P	2019	1,00	14,718
E2NL	E2NL	P	2020	0,99	14,718
E2NT	E2NT	P	2016	0,25	32,376
E2NT	E2NT	P	2017	0,41	32,376
E2NT	E2NT	P	2018	1,00	32,376
E2NT	E2NT	P	2019	0,55	32,376

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
E2NT	E2NT	P	2020	0,55	32,376
E2OA	E2OA	P	2016	0,28	24,269
E2OA	E2OA	P	2017	0,76	24,269
E2OA	E2OA	P	2018	1,00	24,269
E2OA	E2OA	P	2019	1,00	24,269
E2OA	E2OA	P	2020	1,00	24,269
E2SL	E2SL	P	2016	1,00	5,44
E2SL	E2SL	P	2017	1,00	5,44
E2SL	E2SL	P	2018	0,42	5,44
E2SL	E2SL	P	2019	0,83	5,44
E2SL	E2SL	P	2020	0,91	5,44
F2TE	F2TE	P	2016	0,54	12,258
F2TE	F2TE	P	2017	0,79	12,258
F2TE	F2TE	P	2018	0,90	12,258
F2TE	F2TE	P	2019	0,98	12,258
F2TE	F2TE	P	2020	1,00	12,258
G2E	G2EC	P	2016	0,75	5,44
G2E	G2EC	P	2017	0,24	5,44
G2E	G2EC	P	2018	0,34	5,44
G2E	G2EC	P	2019	1,00	5,44
G2E	G2EC	P	2020	0,24	5,44
G2EB	G2EB	P	2016	0,99	5,44
G2EB	G2EB	P	2017	0,99	5,44
G2EB	G2EB	P	2018	1,00	5,44
G2EB	G2EB	P	2019	0,99	5,44
G2EB	G2EB	P	2020	0,99	5,44
G2IV	G2IV	P	2016	0,20	5,44
G2IV	G2IV	P	2017	1,00	5,44
G2IV	G2IV	P	2018	1,00	5,44
G2IV	G2IV	P	2019	1,00	5,44
G2IV	G2IV	P	2020	1,00	5,44
G2OB	G2OB	P	2016	0,27	13,912
G2OB	G2OB	P	2017	0,54	13,912
G2OB	G2OB	P	2018	0,87	13,912
G2OB	G2OB	P	2019	1,00	13,912
G2OB	G2OB	P	2020	1,00	13,912
G2SK	G3SK	P	2016	0,16	9,83
G2SK	G3SK	P	2017	0,78	9,83
G2SK	G3SK	P	2018	0,84	9,83
G2SK	G3SK	P	2019	1,00	9,83
G2SK	G3SK	P	2020	1,00	9,83
G2ZF	G2ZF	P	2016	0,51	12,805
G2ZF	G2ZF	P	2017	0,53	12,805
G2ZF	G2ZF	P	2018	1,00	12,805
G2ZF	G2ZF	P	2019	1,00	12,805
G2ZF	G2ZF	P	2020	1,00	12,805

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
H2EN	H2EN	P	2016	0,99	12,772
H2EN	H2EN	P	2017	1,00	12,772
H2EN	H2EN	P	2018	0,24	12,772
H2EN	H2EN	P	2019	0,24	12,772
H2EN	H2EN	P	2020	0,24	12,772
H2OL	H2OL	P	2016	1,00	11,542
H2OL	H2OL	P	2017	0,14	11,542
H2OL	H2OL	P	2018	0,14	11,542
H2OL	H2OL	P	2019	0,46	11,542
H2SB	H2SB	P	2016	0,21	15,765
H2SB	H2SB	P	2017	0,90	15,765
H2SB	H2SB	P	2018	0,96	15,765
H2SB	H2SB	P	2019	1,00	15,765
H2SB	H2SB	P	2020	1,00	15,765
I2B	I2BM	P	2016	0,71	6,143
I2B	I2BM	P	2017	0,35	6,143
I2B	I2BM	P	2018	0,36	6,143
I2B	I2BM	P	2019	0,35	6,143
I2B	I2BM	P	2020	0,35	6,143
I2BE	I2BE	P	2016	0,45	17,407
I2BE	I2BE	P	2017	1,00	17,407
I2BE	I2BE	P	2018	0,95	17,407
I2BE	I2BE	P	2019	0,94	17,407
I2BE	I2BE	P	2020	0,95	17,407
I2ES	I3ES	P	2016	0,22	18,428
I2ES	I3ES	P	2017	0,60	18,428
I2ES	I3ES	P	2018	0,80	18,428
I2ES	I3ES	P	2019	1,00	18,428
I2ES	I3ES	P	2020	1,00	18,428
I2N	I2NT	P	2016	0,73	5,44
I2N	I2NT	P	2017	0,89	5,44
I2N	I2NT	P	2018	0,89	5,44
I2N	I2NT	P	2019	0,90	5,44
I2N	I2NT	P	2020	0,89	5,44
I2NN	I2NN	P	2016	0,90	56,431
I2NN	I2NN	P	2017	1,00	56,431
I2NN	I2NN	P	2018	0,91	56,431
I2NN	I2NN	P	2019	0,95	56,431
I2NN	I2NN	P	2020	0,91	56,431
I2SP	I2SP	P	2016	0,26	41,695
I2SP	I2SP	P	2017	0,50	41,695
I2SP	I2SP	P	2018	1,00	41,695
I2SP	I2SP	P	2019	1,00	41,695
I2SP	I2SP	P	2020	1,00	41,695
I2TK	I2TK	P	2016	0,48	26,351
I2TK	I2TK	P	2017	0,69	26,351

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
I2TK	I2TK	P	2018	0,84	26,351
I2TK	I2TK	P	2019	0,83	26,351
I2TK	I2TK	P	2020	1,00	26,351
I2X	I3XD	P	2016	1,00	25,097
I2X	I3XD	P	2017	0,99	25,097
I2X	I3XD	P	2018	1,00	25,097
I2X	I3XD	P	2019	1,00	25,097
I2X	I3XD	P	2020	1,00	25,097
I2X	I4XD	P	2016	1,00	25,097
I2X	I4XD	P	2017	0,99	25,097
I2X	I4XD	P	2018	1,00	25,097
I2X	I4XD	P	2019	1,00	25,097
I2X	I4XD	P	2020	1,00	25,097
I2X	I5XD	P	2016	1,00	25,097
I2X	I5XD	P	2017	0,99	25,097
I2X	I5XD	P	2018	1,00	25,097
I2X	I5XD	P	2019	1,00	25,097
I2X	I5XD	P	2020	1,00	25,097
I2X	I6XD	P	2016	1,00	25,097
I2X	I6XD	P	2017	0,99	25,097
I2X	I6XD	P	2018	1,00	25,097
I2X	I6XD	P	2019	1,00	25,097
I2X	I6XD	P	2020	1,00	25,097
I2X	I7XD	P	2016	1,00	25,097
I2X	I7XD	P	2017	0,99	25,097
I2X	I7XD	P	2018	1,00	25,097
I2X	I7XD	P	2019	1,00	25,097
I2X	I7XD	P	2020	1,00	25,097
J2N	J2NJ	P	2016	0,17	5,44
J2N	J2NJ	P	2017	1,00	5,44
J2N	J2NJ	P	2018	0,90	5,44
J2N	J2NJ	P	2019	0,90	5,44
J2N	J2NJ	P	2020	0,90	5,44
J2P	J2PM	P	2016	0,47	5,44
J2P	J2PM	P	2017	0,76	5,44
J2P	J2PM	P	2018	0,77	5,44
J2P	J2PM	P	2019	0,76	5,44
J2P	J2PM	P	2020	0,76	5,44
K2O	K2OF	P	2016	0,73	5,44
K2O	K2OF	P	2017	0,81	5,44
K2O	K2OF	P	2018	0,82	5,44
K2O	K2OF	P	2019	0,81	5,44
K2O	K2OF	P	2020	0,81	5,44
K2P	K3PN	P	2016	1,00	5,44
K2P	K3PN	P	2017	1,00	5,44
K2P	K3PN	P	2018	1,00	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
K2P	K3PN	P	2019	1,00	5,44
K2P	K3PN	P	2020	1,00	5,44
K2P	K4PN	P	2016	1,00	5,44
K2P	K4PN	P	2017	1,00	5,44
K2P	K4PN	P	2018	1,00	5,44
K2P	K4PN	P	2019	1,00	5,44
K2P	K4PN	P	2020	1,00	5,44
L2DV	L2DV	P	2016	1,00	12,321
L2DV	L2DV	P	2017	0,15	12,321
L2DV	L2DV	P	2018	0,15	12,321
L2DV	L2DV	P	2019	0,15	12,321
L2DV	L2DV	P	2020	0,15	12,321
L2HA	L2HA	P	2016	0,19	51,486
L2HA	L2HA	P	2017	1,00	51,486
L2HA	L2HA	P	2018	1,00	51,486
L2HA	L2HA	P	2019	1,00	51,486
L2HA	L2HA	P	2020	1,00	51,486
L2IN	L2IN	P	2016	1,00	6,786
L2IN	L2IN	P	2017	0,91	6,786
L2IN	L2IN	P	2018	0,90	6,786
L2IN	L2IN	P	2019	0,90	6,786
L2IN	L2IN	P	2020	0,90	6,786
L2OR	L2OR	P	2016	0,34	11,411
L2OR	L2OR	P	2017	0,54	11,411
L2OR	L2OR	P	2018	0,72	11,411
L2OR	L2OR	P	2019	0,78	11,411
L2OR	L2OR	P	2020	1,00	11,411
M2C	M2CD	P	2016	0,75	7,178
M2C	M2CD	P	2017	0,86	7,178
M2C	M2CD	P	2018	0,49	7,178
M2C	M2CD	P	2019	0,52	7,178
M2C	M2CD	P	2020	0,52	7,178
M2EO	M2EO	P	2016	0,04	36,97
M2EO	M2EO	P	2017	0,85	36,97
M2EO	M2EO	P	2018	1,00	36,97
M2EO	M2EO	P	2019	1,00	36,97
M2EO	M2EO	P	2020	1,00	36,97
M2M	M2MM	P	2016	0,72	6,854
M2M	M2MM	P	2017	0,87	6,854
M2M	M2MM	P	2018	0,87	6,854
M2M	M2MM	P	2019	0,87	6,854
M2M	M2MM	P	2020	0,87	6,854
M2OF	M2OF	P	2016	0,44	5,44
M2OF	M2OF	P	2017	1,00	5,44
M2OF	M2OF	P	2018	0,32	5,44
M2OF	M2OF	P	2019	0,32	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
M2OF	M2OF	P	2020	0,32	5,44
M2OH	M2OH	P	2016	0,52	10,256
M2OH	M2OH	P	2017	0,71	10,256
M2OH	M2OH	P	2018	0,92	10,256
M2OH	M2OH	P	2019	1,00	10,256
M2OH	M2OH	P	2020	0,99	10,256
M2RK	M2RK	P	2016	1,00	20,133
M2RK	M2RK	P	2017	0,85	20,133
M2RK	M2RK	P	2018	0,86	20,133
M2RK	M2RK	P	2019	0,85	20,133
M2RK	M2RK	P	2020	0,85	20,133
M2RW	M2RW	P	2016	1,00	5,44
M2RW	M2RW	P	2017	0,90	5,44
M2RW	M2RW	P	2018	0,91	5,44
M2RW	M2RW	P	2019	0,90	5,44
M2RW	M2RW	P	2020	0,90	5,44
M2S	M2ST	P	2016	0,75	5,814
M2S	M2ST	P	2017	0,49	5,814
M2S	M2ST	P	2018	0,44	5,814
M2S	M2ST	P	2019	0,44	5,814
M2S	M2ST	P	2020	0,44	5,814
M2UV	M2UV	P	2016	0,32	5,507
M2UV	M2UV	P	2017	0,73	5,507
M2UV	M2UV	P	2018	0,88	5,507
M2UV	M2UV	P	2019	0,98	5,507
M2UV	M2UV	P	2020	1,00	5,507
N2ES	N2ES	P	2016	0,40	7,801
N2ES	N2ES	P	2017	0,84	7,801
N2ES	N2ES	P	2018	1,00	7,801
N2ES	N2ES	P	2019	0,94	7,801
N2ES	N2ES	P	2020	0,92	7,801
N2G	N2G	P	2016	0,20	69,95
N2G	N2G	P	2017	0,20	69,95
N2G	N2G	P	2018	1,00	69,95
N2G	N2G	P	2019	1,00	69,95
N2G	N2G	P	2020	1,00	69,95
N2OA	N2OA	P	2016	0,81	42,236
N2OA	N2OA	P	2017	1,00	42,236
N2OA	N2OA	P	2018	0,48	42,236
N2OA	N2OA	P	2019	0,48	42,236
N2OA	N2OA	P	2020	0,48	42,236
N2OA	N3OA	P	2016	0,81	42,236
N2OA	N3OA	P	2017	1,00	42,236
N2OA	N3OA	P	2018	0,48	42,236
N2OA	N3OA	P	2019	0,48	42,236
N2OA	N3OA	P	2020	0,48	42,236

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
N2OV	N2OV	P	2016	0,08	5,944
N2OV	N2OV	P	2017	1,00	5,944
N2OV	N2OV	P	2018	0,96	5,944
N2OV	N2OV	P	2019	0,90	5,944
N2OV	N2OV	P	2020	0,87	5,944
P2E	P2EP	P	2016	0,74	5,44
P2E	P2EP	P	2017	0,74	5,44
P2E	P2EP	P	2018	0,74	5,44
P2E	P2EP	P	2019	0,74	5,44
P2E	P2EP	P	2020	0,74	5,44
P2ER	P2ER	P	2016	1,00	5,44
P2ER	P2ER	P	2017	0,17	5,44
P2ER	P2ER	P	2018	0,26	5,44
P2ER	P2ER	P	2019	0,27	5,44
P2ER	P2ER	P	2020	0,24	5,44
P2FE	P2FE	P	2016	0,75	5,44
P2FE	P2FE	P	2017	0,17	5,44
P2FE	P2FE	P	2018	0,48	5,44
P2FE	P2FE	P	2019	0,48	5,44
P2FE	P2FE	P	2020	0,48	5,44
P2HI	P2HI	P	2016	0,28	12,516
P2HI	P2HI	P	2017	0,55	12,516
P2HI	P2HI	P	2018	0,94	12,516
P2HI	P2HI	P	2019	1,00	12,516
P2HI	P2HI	P	2020	0,91	12,516
P2M	P2M	P	2016	0,37	5,44
P2M	P2M	P	2017	0,82	5,44
P2M	P2M	P	2018	1,00	5,44
P2M	P2M	P	2019	1,00	5,44
P2M	P2M	P	2020	1,00	5,44
P2PX	P2PX	P	2016	0,52	8,138
P2PX	P2PX	P	2017	1,00	8,138
P2PX	P2PX	P	2018	0,94	8,138
P2PX	P2PX	P	2019	0,96	8,138
P2PX	P2PX	P	2020	0,99	8,138
P2U4	P2U4	P	2016	0,77	8,346
P2U4	P2U4	P	2017	0,54	8,346
P2U4	P2U4	P	2018	1,00	8,346
P2U4	P2U4	P	2019	0,99	8,346
P2U4	P2U4	P	2020	0,99	8,346
R2DA	R2DA	P	2016	0,48	17,125
R2DA	R2DA	P	2017	1,00	17,125
R2DA	R2DA	P	2018	0,79	17,125
R2DA	R2DA	P	2019	0,85	17,125
R2DA	R2DA	P	2020	0,85	17,125
R2EP	R2EP	P	2016	1,00	23,442

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
R2EP	R2EP	P	2017	0,50	23,442
R2EP	R2EP	P	2018	0,51	23,442
R2EP	R2EP	P	2019	0,61	23,442
R2EP	R2EP	P	2020	0,62	23,442
R2EP	R3EP	P	2016	1,00	23,442
R2EP	R3EP	P	2017	0,50	23,442
R2EP	R3EP	P	2018	0,51	23,442
R2EP	R3EP	P	2019	0,61	23,442
R2EP	R3EP	P	2020	0,62	23,442
R2NL	R2NL	P	2016	0,68	14,259
R2NL	R2NL	P	2017	0,80	14,259
R2NL	R2NL	P	2018	0,83	14,259
R2NL	R2NL	P	2019	1,00	14,259
R2NL	R2NL	P	2020	0,92	14,259
R2OG	R2OG	P	2016	0,09	5,44
R2OG	R2OG	P	2017	0,90	5,44
R2OG	R2OG	P	2018	1,00	5,44
R2OG	R2OG	P	2019	0,99	5,44
R2OG	R2OG	P	2020	0,97	5,44
R2TZ	R2TZ	P	2016	0,07	24,44
R2TZ	R2TZ	P	2017	1,00	24,44
R2TZ	R2TZ	P	2018	1,00	24,44
R2TZ	R2TZ	P	2019	1,00	24,44
R2TZ	R2TZ	P	2020	1,00	24,44
R2UK	S2RE	P	2016	0,46	5,629
R2UK	S2RE	P	2017	1,00	5,629
R2UK	S2RE	P	2018	1,00	5,629
R2UK	S2RE	P	2019	1,00	5,629
R2UK	S2RE	P	2020	1,00	5,629
R2UK	S3RE	P	2016	0,46	5,629
R2UK	S3RE	P	2017	1,00	5,629
R2UK	S3RE	P	2018	1,00	5,629
R2UK	S3RE	P	2019	1,00	5,629
R2UK	S3RE	P	2020	1,00	5,629
R2UK	S4RE	P	2016	0,46	5,629
R2UK	S4RE	P	2017	1,00	5,629
R2UK	S4RE	P	2018	1,00	5,629
R2UK	S4RE	P	2019	1,00	5,629
R2UK	S4RE	P	2020	1,00	5,629
R2UK	S5RE	P	2016	0,46	5,629
R2UK	S5RE	P	2017	1,00	5,629
R2UK	S5RE	P	2018	1,00	5,629
R2UK	S5RE	P	2019	1,00	5,629
R2UK	S5RE	P	2020	1,00	5,629
R2WE	**R3WE**	**P**	**2016**	**0,10**	**54,09**
R2WE	**R3WE**	**P**	**2017**	**1,00**	**54,09**

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
R2WE	**R3WE**	**P**	**2018**	**0,25**	**54,09**
R2WE	**R3WE**	**P**	**2019**	**0,32**	**54,09**
R2WE	**R3WE**	**P**	**2020**	**0,32**	**54,09**
S2AP	S2AP	P	2016	1,00	9,709
S2AP	S2AP	P	2017	1,00	9,709
S2AP	S2AP	P	2018	1,00	9,709
S2AP	S2AP	P	2019	1,00	9,709
S2AP	S2AP	P	2020	1,00	9,709
S2AP	S3AP	P	2016	1,00	9,709
S2AP	S3AP	P	2017	1,00	9,709
S2AP	S3AP	P	2018	1,00	9,709
S2AP	S3AP	P	2019	1,00	9,709
S2AP	S3AP	P	2020	1,00	9,709
S2CM	S2CM	P	2016	0,36	6,268
S2CM	S2CM	P	2017	0,79	6,268
S2CM	S2CM	P	2018	1,00	6,268
S2CM	S2CM	P	2019	0,99	6,268
S2CM	S2CM	P	2020	0,98	6,268
S2DF	S2DF	P	2016	0,84	22,686
S2DF	S2DF	P	2017	0,88	22,686
S2DF	S2DF	P	2018	0,73	22,686
S2DF	S2DF	P	2019	1,00	22,686
S2EJ	S2EJ	P	2016	1,00	6,986
S2EJ	S2EJ	P	2017	0,13	6,986
S2EJ	S2EJ	P	2018	0,13	6,986
S2EJ	S2EJ	P	2019	0,13	6,986
S2EJ	S2EJ	P	2020	0,13	6,986
S2GE	S2GE	P	2016	1,00	32,484
S2GE	S2GE	P	2017	0,63	32,484
S2GE	S2GE	P	2018	0,74	32,484
S2GE	S2GE	P	2019	0,78	32,484
S2GE	S2GE	P	2020	0,68	32,484
S2GS	S2GS	P	2016	0,15	13,235
S2GS	S2GS	P	2017	0,88	13,235
S2GS	S2GS	P	2018	1,00	13,235
S2GS	S2GS	P	2019	0,99	13,235
S2GS	S2GS	P	2020	0,99	13,235
S2IE	S2IE	P	2016	0,07	6,392
S2IE	S2IE	P	2017	1,00	6,392
S2IE	S2IE	P	2018	1,00	6,392
S2IE	S2IE	P	2019	1,00	6,392
S2IE	S2IE	P	2020	1,00	6,392
S2IE	S3IE	P	2016	0,07	6,392
S2IE	S3IE	P	2017	1,00	6,392
S2IE	S3IE	P	2018	1,00	6,392
S2IE	S3IE	P	2019	1,00	6,392

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
S2IE	S3IE	P	2020	1,00	6,392
S2ND	S3ND	P	2016	0,32	10,441
S2ND	S3ND	P	2017	0,69	10,441
S2ND	S3ND	P	2018	1,00	10,441
S2ND	S3ND	P	2019	1,00	10,441
S2ND	S3ND	P	2020	1,00	10,441
S2NW	S2NW	P	2016	0,14	11,353
S2NW	S2NW	P	2017	0,37	11,353
S2NW	S2NW	P	2018	0,40	11,353
S2NW	S2NW	P	2019	1,00	11,353
S2NW	S2NW	P	2020	1,00	11,353
S2QU	S2QU	P	2016	0,50	6,032
S2QU	S2QU	P	2017	0,76	6,032
S2QU	S2QU	P	2018	1,00	6,032
S2SD	S2SD	P	2016	0,26	20,509
S2SD	S2SD	P	2017	0,97	20,509
S2SD	S2SD	P	2018	1,00	20,509
S2SD	S2SD	P	2019	0,92	20,509
S2SD	S2SD	P	2020	0,92	20,509
S2SE	S2SE	P	2016	1,00	10,55
S2SE	S2SE	P	2017	0,93	10,55
S2SE	S2SE	P	2018	0,43	10,55
S2SE	S2SE	P	2019	0,39	10,55
S2SE	S2SE	P	2020	0,39	10,55
S2VT	S2VT	P	2016	1,00	16,62
S2VT	S2VT	P	2017	0,80	16,62
S2VT	S2VT	P	2018	0,68	16,62
S2VT	S2VT	P	2019	0,66	16,62
S2VT	S2VT	P	2020	0,66	16,62
S2YN	S2YN	P	2016	0,71	5,722
S2YN	S2YN	P	2017	0,71	5,722
S2YN	S2YN	P	2018	0,78	5,722
S2YN	S2YN	P	2019	0,89	5,722
S2YN	S2YN	P	2020	1,00	5,722
T2KA	T2KA	P	2016	0,46	31,268
T2KA	T2KA	P	2017	0,96	31,268
T2KA	T2KA	P	2018	0,96	31,268
T2KA	T2KA	P	2019	0,98	31,268
T2KA	T2KA	P	2020	1,00	31,268
T2NE	T2NE	P	2016	0,40	23,768
T2NE	T2NE	P	2017	1,00	23,768
T2NE	T2NE	P	2018	0,64	23,768
T2NE	T2NE	P	2019	0,57	23,768
T2NE	T2NE	P	2020	0,57	23,768
T2NE	T3NE	P	2016	0,40	23,768
T2NE	T3NE	P	2017	1,00	23,768

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
T2NE	T3NE	P	2018	0,64	23,768
T2NE	T3NE	P	2019	0,57	23,768
T2NE	T3NE	P	2020	0,57	23,768
T2OT	T2OT	P	2016	0,07	78,354
T2OT	T2OT	P	2017	0,11	78,354
T2OT	T2OT	P	2018	0,23	78,354
T2OT	T2OT	P	2019	0,50	78,354
T2OT	T2OT	P	2020	1,00	78,354
T2QI	T2QI	P	2016	1,00	39,753
T2QI	T2QI	P	2017	0,47	39,753
T2QI	T2QI	P	2018	0,27	39,753
T2QI	T2QI	P	2019	0,26	39,753
T2QI	T2QI	P	2020	0,26	39,753
T2SC	T2SC	P	2016	0,71	17,87
T2SC	T2SC	P	2017	1,00	17,87
T2SC	T2SC	P	2018	0,78	17,87
T2SC	T2SC	P	2019	0,79	17,87
T2SC	T2SC	P	2020	0,79	17,87
U2BL	U2BL	P	2016	0,27	6,806
U2BL	U2BL	P	2017	0,55	6,806
U2BL	U2BL	P	2018	0,77	6,806
U2BL	U2BL	P	2019	0,98	6,806
U2BL	U2BL	P	2020	1,00	6,806
U2BS	U2BS	P	2016	0,42	65,5
U2BS	U2BS	P	2017	1,00	65,5
U2BS	U2BS	P	2018	0,60	65,5
U2BS	U2BS	P	2019	0,56	65,5
U2BS	U2BS	P	2020	0,56	65,5
U2BS	U3BS	P	2016	0,42	65,5
U2BS	U3BS	P	2017	1,00	65,5
U2BS	U3BS	P	2018	0,60	65,5
U2BS	U3BS	P	2019	0,56	65,5
U2BS	U3BS	P	2020	0,56	65,5
U2EI	U2EI	P	2016	0,99	63,487
U2EI	U2EI	P	2017	0,99	63,487
U2EI	U2EI	P	2018	1,00	63,487
U2EI	U2EI	P	2019	0,99	63,487
U2EI	U2EI	P	2020	0,99	63,487
U2HR	U2HR	P	2016	1,00	56,497
U2HR	U2HR	P	2017	0,92	56,497
U2HR	U2HR	P	2018	0,92	56,497
U2HR	U2HR	P	2019	0,89	56,497
U2HR	U2HR	P	2020	0,89	56,497
U2NI	U2NI	P	2016	0,30	7,414
U2NI	U2NI	P	2017	0,69	7,414
U2NI	U2NI	P	2018	0,91	7,414

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
U2NI	U2NI	P	2019	0,93	7,414
U2NI	U2NI	P	2020	1,00	7,414
V2AC	V2AC	P	2016	1,00	29,328
V2AC	V2AC	P	2017	0,69	29,328
V2AC	V2AC	P	2018	0,67	29,328
V2AC	V2AC	P	2019	0,66	29,328
V2AC	V2AC	P	2020	0,66	29,328
V2O	V3O	P	2016	0,26	5,76
V2O	V3O	P	2017	0,55	5,76
V2O	V3O	P	2018	0,62	5,76
V2O	V3O	P	2019	0,90	5,76
V2O	V3O	P	2020	1,00	5,76
V2O	V4O	P	2016	0,26	5,76
V2O	V4O	P	2017	0,55	5,76
V2O	V4O	P	2018	0,62	5,76
V2O	V4O	P	2019	0,90	5,76
V2O	V4O	P	2020	1,00	5,76
V2VD	V2VD	P	2016	1,00	11,043
V2VD	V2VD	P	2017	1,00	11,043
V2VD	V2VD	P	2018	0,22	11,043
V2VD	V2VD	P	2019	0,29	11,043
V2VD	V2VD	P	2020	0,29	11,043
V2VU	V3VU	P	2016	0,13	53,928
V2VU	V3VU	P	2017	0,48	53,928
V2VU	V3VU	P	2018	1,00	53,928
V2VU	V3VU	P	2019	1,00	53,928
V2VU	V3VU	P	2020	1,00	53,928
V2VU	V4VU	P	2016	0,13	53,928
V2VU	V4VU	P	2017	0,48	53,928
V2VU	V4VU	P	2018	1,00	53,928
V2VU	V4VU	P	2019	1,00	53,928
V2VU	V4VU	P	2020	1,00	53,928
V2VU	V5VU	P	2016	0,13	53,928
V2VU	V5VU	P	2017	0,48	53,928
V2VU	V5VU	P	2018	1,00	53,928
V2VU	V5VU	P	2019	1,00	53,928
V2VU	V5VU	P	2020	1,00	53,928
V2W	V2W3	P	2016	1,00	65,807
V2W	V2W3	P	2017	0,44	65,807
V2W	V2W3	P	2018	0,40	65,807
V2W	V2W3	P	2019	0,28	65,807
V2W	V2W3	P	2020	0,28	65,807
W2MT	W2MT	P	2016	0,75	5,44
W2MT	W2MT	P	2017	1,00	5,44
W2MT	W2MT	P	2018	1,00	5,44
W2MT	W2MT	P	2019	1,00	5,44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
W2MT	W2MT	P	2020	1,00	5,44
X2CA	X2CA	P	2016	0,38	32,666
X2CA	X2CA	P	2017	0,95	32,666
X2CA	X2CA	P	2018	0,96	32,666
X2CA	X2CA	P	2019	1,00	32,666
X2CA	X2CA	P	2020	0,91	32,666
Z2UR	Z2UR	P	2016	0,12	7,154
Z2UR	Z2UR	P	2017	0,66	7,154
Z2UR	Z2UR	P	2018	0,78	7,154
Z2UR	Z2UR	P	2019	1,00	7,154
Z2UR	Z2UR	P	2020	0,87	7,154
EBD	FEBD	P	2016	0,61	11,47
EBD	FEBD	P	2017	0,88	11,47
EBD	FEBD	P	2018	1,00	11,47
EBD	FEBD	P	2019	0,94	11,47
EBD	FEBD	P	2020	0,95	11,47
EED	FEED	P	2016	0,15	15,99
EED	FEED	P	2017	1,00	15,99
EED	FEED	P	2018	0,42	15,99
EED	FEED	P	2019	0,42	15,99
EED	FEED	P	2020	0,42	15,99
EID	FEID	P	2016	1,00	12,14
EID	FEID	P	2017	0,93	12,14
EID	FEID	P	2018	0,94	12,14
EID	FEID	P	2019	0,93	12,14
EID	FEID	P	2020	0,93	12,14
ETD	FETD	P	2016	0,99	9,63
ETD	FETD	P	2017	1,00	9,63
ETD	FETD	P	2018	0,89	9,63
ETD	FETD	P	2019	0,88	9,63
ETD	FETD	P	2020	0,88	9,63
EUD	FEUD	P	2016	1,00	5,44
EUD	FEUD	P	2017	0,24	5,44
EUD	FEUD	P	2018	0,49	5,44
EUD	FEUD	P	2019	0,10	5,44
EUD	FEUD	P	2020	0,10	5,44
SBD	FSBD	P	2016	1,00	5,44
SBD	FSBD	P	2017	0,84	5,44
SBD	FSBD	P	2018	0,33	5,44
SBD	FSBD	P	2019	1,00	5,44
SBD	FSBD	P	2020	1,00	5,44
SED	FSED	P	2016	0,72	6,01
SED	FSED	P	2017	1,00	6,01
SED	FSED	P	2018	0,42	6,01
SED	FSED	P	2019	0,37	6,01
SED	FSED	P	2020	0,38	6,01

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
STD	FSTD	P	2016	1,00	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	0,26	5,44
SUD	FSUD	P	2016	1,00	5,44
SUD	FSUD	P	2017	0,40	5,44
SUD	FSUD	P	2018	0,44	5,44
SUD	FSUD	P	2019	0,22	5,44
SUD	FSUD	P	2020	0,22	5,44
SVD	FSID	P	2016	1,00	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