clear to trade

eurex clearing *circular 053/16*

Date: 18 April 2016
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

⚠ **Action required** ⚠ **High priority**

Margining by contract and maturity: Parameter adjustment as of end-of-day batch run on 25 April 2016

Related Eurex Clearing circular: 009/16

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

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 25 April 2016

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **25 April 2016**.

The new Maturity Factors will already be comprised in the Intraday File “PARAYYMMDD00.dat”.

The new Margin Parameters will already be comprised in the Intraday File “PARMINTRYYMMDD00.dat”.

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

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

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

Chairman of the
Supervisory Board:
Hugo Bänziger

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

Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
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 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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
A2IR	A3IR	P	2018	0,87	5,44
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
A2V	A2V	P	2019	0,92	9,35
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
B2AT	B2AT	P	2020	1,00	13,85
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
B2SN	B2SN	P	2016	0,22	15,692
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
C2RG	C2RG	P	2017	0,46	16,601
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
D2BK	D2BK	A	2018	0,33	0,242
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
E2NT	E2NT	P	2019	0,55	32,376
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
G2ZF	G2ZF	P	2020	1,00	12,805
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
I2TK	I2TK	P	2017	0,69	26,351
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
K2P	K3PN	P	2018	1,00	5,44
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
M2OF	M2OF	P	2019	0,32	5,44
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
N2OA	N3OA	P	2020	0,48	42,236
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
R2EP	R2EP	P	2016	1,00	23,442
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**

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
R2WE	**R3WE**	**P**	**2017**	**1,00**	**54,09**
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
S2IE	S3IE	P	2019	1,00	6,392
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
T2NE	T3NE	P	2017	1,00	23,768
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
U2NI	U2NI	P	2018	0,91	7,414
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
W2MT	W2MT	P	2019	1,00	5,44
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter_New
SED	FSED	P	2020	0,38	6,01
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