5

clear to trade

eurex clearing *circular 009/16*

Date: 2 February 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 9 February 2016

Related Eurex Clearing circular: 152/15

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

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 9 February 2016

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **9 February 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: Thomas Book (CEO), Heike Eckert, 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 9 February 2016

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2A	A2AP	P	2016	0.99	54.877
A2A	A2AP	P	2017	0.99	54.877
A2A	A2AP	P	2018	1	54.877
A2A	A2AP	P	2019	1	54.877
A2A	A2AP	P	2020	1	54.877
A2AL	A2AL	P	2016	0.49	21.039
A2AL	A2AL	P	2017	0.82	21.039
A2AL	A2AL	P	2018	0.98	21.039
A2AL	A2AL	P	2019	1	21.039
A2AL	A2AL	P	2020	1	21.039
A2BB	A2BB	P	2016	0.32	11.083
A2BB	A2BB	P	2017	0.81	11.083
A2BB	A2BB	P	2018	1	11.083
A2BB	A2BB	P	2019	0.97	11.083
A2BB	A2BB	P	2020	0.99	11.083
A2CR	A2CR	P	2016	1	7.411
A2CR	A2CR	P	2017	0.73	7.411
A2CR	A2CR	P	2018	0.73	7.411
A2CR	A2CR	P	2019	0.73	7.411
A2CR	A2CR	P	2020	0.73	7.411
A2DE	A2DE	P	2016	1	5.595
A2DE	A2DE	P	2017	0.3	5.595
A2DE	A2DE	P	2018	1	5.595
A2DE	A2DE	P	2019	0.41	5.595
A2DE	A2DE	P	2020	0.41	5.595
A2DS	A2DS	P	2016	0.7	10.264
A2DS	A2DS	P	2017	1	10.264
A2DS	A2DS	P	2018	0.89	10.264
A2DS	A2DS	P	2019	0.94	10.264
A2DS	A2DS	P	2020	1	10.264
A2EN	A2EN	P	2016	1	44.423
A2EN	A2EN	P	2017	0.74	44.423
A2EN	A2EN	P	2018	0.77	44.423
A2EN	A2EN	P	2019	0.86	44.423
A2EN	A2EN	P	2020	0.66	44.423
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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2HO	A2HO	P	2020	1	5.44
A2IR	A3IR	P	2016	0.46	5.44
A2IR	A3IR	P	2017	0.76	5.44
A2IR	A3IR	P	2018	1	5.44
A2IR	A3IR	P	2019	1	5.44
A2IR	A3IR	P	2020	1	5.44
A2IR	A4IR	P	2016	0.46	5.44
A2IR	A4IR	P	2017	0.76	5.44
A2IR	A4IR	P	2018	1	5.44
A2IR	A4IR	P	2019	1	5.44
A2IR	A4IR	P	2020	1	5.44
A2KU	A2KU	P	2016	1	5.44
A2KU	A2KU	P	2017	1	5.44
A2KU	A2KU	P	2018	1	5.44
A2KU	A2KU	P	2019	1	5.44
A2KU	A2KU	P	2020	1	5.44
A2LV	A2LV	P	2016	0.29	8.397
A2LV	A2LV	P	2017	0.73	8.397
A2LV	A2LV	P	2018	0.88	8.397
A2LV	A2LV	P	2019	1	8.397
A2LV	A2LV	P	2020	0.85	8.397
A2M	A2MZ	P	2016	1	5.44
A2M	A2MZ	P	2017	1	5.44
A2M	A2MZ	P	2018	1	5.44
A2M	A2MZ	P	2019	1	5.44
A2M	A2MZ	P	2020	1	5.44
A2OM	A2OM	P	2016	1	81.178
A2OM	A2OM	P	2017	0.19	81.178
A2OM	A2OM	P	2018	0.21	81.178
A2OM	A2OM	P	2019	0.2	81.178
A2OM	A2OM	P	2020	0.21	81.178
A2SG	A2SG	P	2016	0.72	16.203
A2SG	A2SG	P	2017	1	16.203
A2SG	A2SG	P	2018	0.88	16.203
A2SG	A2SG	P	2019	0.95	16.203
A2SG	A2SG	P	2020	0.84	16.203
A2SM	A2SM	P	2016	0.54	13.475
A2SM	A2SM	P	2017	1	13.475
A2SM	A2SM	P	2018	0.95	13.475
A2SM	A2SM	P	2019	0.88	13.475
A2SM	A2SM	P	2020	0.9	13.475
A2V	A2V	P	2016	0.78	9.67

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
A2V	A2V	P	2017	0.73	9.67
A2V	A2V	P	2018	0.89	9.67
A2V	A2V	P	2019	0.92	9.67
A2V	A2V	P	2020	1	9.67
A2XA	A2XA	P	2016	0.36	14.303
A2XA	A2XA	P	2017	0.62	14.303
A2XA	A2XA	P	2018	0.87	14.303
A2XA	A2XA	P	2019	1	14.303
A2XA	A2XA	P	2020	0.76	14.303
A2ZN	A2ZN	P	2016	0.4	5.486
A2ZN	A2ZN	P	2017	0.58	5.486
A2ZN	A2ZN	P	2018	0.99	5.486
A2ZN	A2ZN	P	2019	1	5.486
A2ZN	A2ZN	P	2020	0.94	5.486
B2A	B2AC	P	2016	1	14.259
B2A	B2AC	P	2017	1	14.259
B2A	B2AC	P	2018	1	14.259
B2A	B2AC	P	2019	1	14.259
B2A	B2AC	P	2020	1	14.259
B2A1	B2A	P	2016	1	15.49
B2A1	B2A	P	2017	0.93	15.49
B2A1	B2A	P	2018	0.94	15.49
B2A1	B2A	P	2019	0.93	15.49
B2A1	B2A	P	2020	0.93	15.49
B2AE	B2AE	P	2016	0.99	20.754
B2AE	B2AE	P	2017	0.99	20.754
B2AE	B2AE	P	2018	1	20.754
B2AE	B2AE	P	2019	0.99	20.754
B2AE	B2AE	P	2020	0.99	20.754
B2AR	B2AR	P	2016	0.59	20.78
B2AR	B2AR	P	2017	1	20.78
B2AR	B2AR	P	2018	1	20.78
B2AR	B2AR	P	2019	1	20.78
B2AR	B2AR	P	2020	1	20.78
B2AR	B3AR	P	2016	0.59	20.78
B2AR	B3AR	P	2017	1	20.78
B2AR	B3AR	P	2018	1	20.78
B2AR	B3AR	P	2019	1	20.78
B2AR	B3AR	P	2020	1	20.78
B2AS	B2AS	P	2016	0.6	8.817
B2AS	B2AS	P	2017	0.61	8.817
B2AS	B2AS	P	2018	1	8.817

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
B2AS	B2AS	P	2019	0.96	8.817
B2AS	B2AS	P	2020	0.96	8.817
B2AT	B2AT	P	2016	0.96	15.14
B2AT	B2AT	P	2017	0.96	15.14
B2AT	B2AT	P	2018	0.99	15.14
B2AT	B2AT	P	2019	1	15.14
B2AT	B2AT	P	2020	1	15.14
B2AY	B2AY	P	2016	0.26	7.265
B2AY	B2AY	P	2017	0.68	7.265
B2AY	B2AY	P	2018	0.98	7.265
B2AY	B2AY	P	2019	1	7.265
B2AY	B2AY	P	2020	0.88	7.265
B2BV	B3BV	P	2016	0.27	23.274
B2BV	B3BV	P	2017	0.89	23.274
B2BV	B3BV	P	2018	1	23.274
B2BV	B3BV	P	2019	0.99	23.274
B2BV	B3BV	P	2020	0.99	23.274
B2G	B2G	P	2016	1	58.18
B2G	B2G	P	2017	0.41	58.18
B2G	B2G	P	2018	0.45	58.18
B2G	B2G	P	2019	0.42	58.18
B2G	B2G	P	2020	0.43	58.18
B2LT	B2LT	P	2016	0.55	25.317
B2LT	B2LT	P	2017	1	25.317
B2LT	B2LT	P	2018	0.33	25.317
B2LT	B2LT	P	2019	0.5	25.317
B2LT	B2LT	P	2020	0.33	25.317
B2LT	B3LT	P	2016	0.55	25.317
B2LT	B3LT	P	2017	1	25.317
B2LT	B3LT	P	2018	0.33	25.317
B2LT	B3LT	P	2019	0.5	25.317
B2LT	B3LT	P	2020	0.33	25.317
B2M	B2MY	P	2016	0.74	5.44
B2M	B2MY	P	2017	1	5.44
B2M	B2MY	P	2018	1	5.44
B2M	B2MY	P	2019	1	5.44
B2M	B2MY	P	2020	1	5.44
B2MW	B2MW	P	2016	1	16.131
B2MW	B2MW	P	2017	0.54	16.131
B2MW	B2MW	P	2018	1	16.131
B2MW	B2MW	P	2019	0.79	16.131
B2MW	B2MW	P	2020	0.7	16.131

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
B2NP	B2NP	P	2016	0.37	28.506
B2NP	B2NP	P	2017	1	28.506
B2NP	B2NP	P	2018	0.77	28.506
B2NP	B2NP	P	2019	0.81	28.506
B2NP	B2NP	P	2020	0.7	28.506
B2P	B2P	P	2016	1	10.93
B2P	B2P	P	2017	0.66	10.93
B2P	B2P	P	2018	0.77	10.93
B2P	B2P	P	2019	0.85	10.93
B2P	B2P	P	2020	0.9	10.93
B2SN	B2SN	P	2016	0.18	15.938
B2SN	B2SN	P	2017	0.3	15.938
B2SN	B2SN	P	2018	0.9	15.938
B2SN	B2SN	P	2019	0.96	15.938
B2SN	B2SN	P	2020	1	15.938
B2T	B2T	P	2016	0.49	8.51
B2T	B2T	P	2017	0.76	8.51
B2T	B2T	P	2018	1	8.51
B2T	B2T	P	2019	1	8.51
B2T	B2T	P	2020	0.99	8.51
B2YG	B2YG	P	2016	0.98	5.44
B2YG	B2YG	P	2017	1	5.44
B2YG	B2YG	P	2018	0.99	5.44
B2YG	B2YG	P	2019	0.98	5.44
B2YG	B2YG	P	2020	0.99	5.44
C2AR	C2AR	P	2016	0.64	25.547
C2AR	C2AR	P	2017	0.98	25.547
C2AR	C2AR	P	2018	0.5	25.547
C2AR	C2AR	P	2019	0.98	25.547
C2AR	C2AR	P	2020	1	25.547
C2AR	C3AR	P	2016	0.64	25.547
C2AR	C3AR	P	2017	0.98	25.547
C2AR	C3AR	P	2018	0.5	25.547
C2AR	C3AR	P	2019	0.98	25.547
C2AR	C3AR	P	2020	1	25.547
C2FR	C2FR	P	2016	0.76	13.118
C2FR	C2FR	P	2017	0.89	13.118
C2FR	C2FR	P	2018	1	13.118
C2FR	C2FR	P	2019	0.94	13.118
C2FR	C2FR	P	2020	0.93	13.118
C2I	C2IT	P	2016	0.99	53.032
C2I	C2IT	P	2017	0.99	53.032

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
C2I	C2IT	P	2018	1	53.032
C2I	C2IT	P	2019	0.99	53.032
C2I	C2IT	P	2020	0.99	53.032
C2NA	C2NA	P	2016	1	19.9
C2NA	C2NA	P	2017	0.71	19.9
C2NA	C2NA	P	2018	0.62	19.9
C2NA	C2NA	P	2019	0.62	19.9
C2NA	C2NA	P	2020	0.62	19.9
C2ON	C2ON	P	2016	0.51	16.479
C2ON	C2ON	P	2017	0.84	16.479
C2ON	C2ON	P	2018	1	16.479
C2ON	C2ON	P	2019	0.99	16.479
C2ON	C2ON	P	2020	0.99	16.479
C2RG	C2RG	P	2016	0.62	10.72
C2RG	C2RG	P	2017	0.72	10.72
C2RG	C2RG	P	2018	0.74	10.72
C2RG	C2RG	P	2019	0.75	10.72
C2RG	C2RG	P	2020	1	10.72
C2RI	C3RI	P	2016	0.96	15.455
C2RI	C3RI	P	2017	1	15.455
C2RI	C3RI	P	2018	0.72	15.455
C2RI	C3RI	P	2019	0.8	15.455
C2RI	C3RI	P	2020	0.89	15.455
C2S	C2SC	P	2016	0.72	5.44
C2S	C2SC	P	2017	1	5.44
C2S	C2SC	P	2018	1	5.44
C2S	C2SC	P	2019	1	5.44
C2S	C2SC	P	2020	1	5.44
C2SG	C2SG	P	2016	1	10.21
C2SG	C2SG	P	2017	1	10.21
C2SG	C2SG	P	2018	1	10.21
C2SG	C2SG	P	2019	1	10.21
C2SG	C3SG	P	2016	1	10.21
C2SG	C3SG	P	2017	1	10.21
C2SG	C3SG	P	2018	1	10.21
C2SG	C3SG	P	2019	1	10.21
C2V	C2VX	P	2016	1	5.44
C2V	C2VX	P	2017	0.9	5.44
C2V	C2VX	P	2018	0.68	5.44
C2V	C2VX	P	2019	0.68	5.44
C2V	C2VX	P	2020	0.68	5.44
D2AI	D2AI	P	2016	0.46	10.655

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
D2AI	D2AI	P	2017	0.89	10.655
D2AI	D2AI	P	2018	1	10.655
D2AI	D2AI	P	2019	0.95	10.655
D2AI	D2AI	P	2020	0.97	10.655
D2B1	D3B1	P	2016	1	5.48
D2B1	D3B1	P	2017	0.56	5.48
D2B1	D3B1	P	2018	0.52	5.48
D2B1	D3B1	P	2019	0.51	5.48
D2B1	D3B1	P	2020	0.52	5.48
D2BK	D2BK	A	2016	0.13	0.381
D2BK	D2BK	A	2017	1	0.381
D2BK	D2BK	A	2018	0.33	0.381
D2BK	D2BK	A	2019	0.28	0.381
D2BK	D2BK	A	2020	0.28	0.381
D2BK	D3BK	A	2016	0.13	0.381
D2BK	D3BK	A	2017	1	0.381
D2BK	D3BK	A	2018	0.33	0.381
D2BK	D3BK	A	2019	0.28	0.381
D2BK	D3BK	A	2020	0.28	0.381
D2GE	D2GE	P	2016	0.91	5.44
D2GE	D2GE	P	2017	0.82	5.44
D2GE	D2GE	P	2018	1	5.44
D2GE	D2GE	P	2019	0.69	5.44
D2GE	D2GE	P	2020	0.68	5.44
D2PW	D2PW	P	2016	1	8.86
D2PW	D2PW	P	2017	0.96	8.86
D2PW	D2PW	P	2018	1	8.86
D2PW	D2PW	P	2019	1	8.86
D2PW	D2PW	P	2020	1	8.86
D2SM	D2SM	P	2016	1	5.44
D2SM	D2SM	P	2017	0.96	5.44
D2SM	D2SM	P	2018	0.97	5.44
D2SM	D2SM	P	2019	0.96	5.44
D2SM	D2SM	P	2020	0.96	5.44
D2TE	D2TE	P	2016	0.32	8.879
D2TE	D2TE	P	2017	0.53	8.879
D2TE	D2TE	P	2018	0.87	8.879
D2TE	D2TE	P	2019	1	8.879
D2TE	D2TE	P	2020	0.95	8.879
E2AS	E2AS	P	2016	0.65	9.866
E2AS	E2AS	P	2017	1	9.866
E2AS	E2AS	P	2018	0.98	9.866

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
E2AS	E2AS	P	2019	0.96	9.866
E2AS	E2AS	P	2020	0.95	9.866
E2DF	E2DF	P	2016	0.83	11.732
E2DF	E2DF	P	2017	0.7	11.732
E2DF	E2DF	P	2018	0.98	11.732
E2DF	E2DF	P	2019	1	11.732
E2DF	E2DF	P	2020	1	11.732
E2NL	E2NL	P	2016	0.56	14.948
E2NL	E2NL	P	2017	0.76	14.948
E2NL	E2NL	P	2018	0.93	14.948
E2NL	E2NL	P	2019	1	14.948
E2NL	E2NL	P	2020	0.99	14.948
E2NT	E2NT	P	2016	0.33	16.029
E2NT	E2NT	P	2017	0.88	16.029
E2NT	E2NT	P	2018	0.71	16.029
E2NT	E2NT	P	2019	1	16.029
E2NT	E2NT	P	2020	1	16.029
E2OA	E2OA	P	2016	0.1	33.721
E2OA	E2OA	P	2017	0.33	33.721
E2OA	E2OA	P	2018	0.49	33.721
E2OA	E2OA	P	2019	0.98	33.721
E2OA	E2OA	P	2020	1	33.721
E2SL	E2SL	P	2016	0.35	5.44
E2SL	E2SL	P	2017	1	5.44
E2SL	E2SL	P	2018	0.46	5.44
E2SL	E2SL	P	2019	0.9	5.44
E2SL	E2SL	P	2020	1	5.44
EBD	FEBD	P	2016	0.61	11.71
EBD	FEBD	P	2017	0.87	11.71
EBD	FEBD	P	2018	1	11.71
EBD	FEBD	P	2019	0.93	11.71
EBD	FEBD	P	2020	0.93	11.71
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
EED	FEED	P	2020	1	10.93
EID	FEID	P	2016	1	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

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
ETD	FETD	P	2016	0.96	9.88
ETD	FETD	P	2017	1	9.88
ETD	FETD	P	2018	0.86	9.88
ETD	FETD	P	2019	0.86	9.88
ETD	FETD	P	2020	0.86	9.88
EUD	FEUD	P	2016	1	5.44
EUD	FEUD	P	2017	0.24	5.44
EUD	FEUD	P	2018	0.49	5.44
EUD	FEUD	P	2019	0.1	5.44
EUD	FEUD	P	2020	0.1	5.44
F2TE	F2TE	P	2016	0.54	12.428
F2TE	F2TE	P	2017	0.79	12.428
F2TE	F2TE	P	2018	0.9	12.428
F2TE	F2TE	P	2019	0.98	12.428
F2TE	F2TE	P	2020	1	12.428
G2E	G2EC	P	2016	1	5.44
G2E	G2EC	P	2017	0.24	5.44
G2E	G2EC	P	2018	0.34	5.44
G2E	G2EC	P	2019	1	5.44
G2E	G2EC	P	2020	0.24	5.44
G2EB	G2EB	P	2016	0.99	5.44
G2EB	G2EB	P	2017	0.99	5.44
G2EB	G2EB	P	2018	1	5.44
G2EB	G2EB	P	2019	0.99	5.44
G2EB	G2EB	P	2020	0.99	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
G2IV	G2IV	P	2020	1	5.44
G2OB	G2OB	P	2016	0.26	14.137
G2OB	G2OB	P	2017	0.54	14.137
G2OB	G2OB	P	2018	0.87	14.137
G2OB	G2OB	P	2019	1	14.137
G2OB	G2OB	P	2020	1	14.137
G2SK	G3SK	P	2016	0.12	20.92
G2SK	G3SK	P	2017	0.75	20.92
G2SK	G3SK	P	2018	1	20.92
G2SK	G3SK	P	2019	0.93	20.92
G2SK	G3SK	P	2020	0.95	20.92
G2ZF	G2ZF	P	2016	0.42	10.289
G2ZF	G2ZF	P	2017	0.65	10.289

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
G2ZF	G2ZF	P	2018	0.98	10.289
G2ZF	G2ZF	P	2019	1	10.289
G2ZF	G2ZF	P	2020	0.98	10.289
H2EN	H2EN	P	2016	0.99	5.44
H2EN	H2EN	P	2017	0.99	5.44
H2EN	H2EN	P	2018	1	5.44
H2EN	H2EN	P	2019	0.99	5.44
H2EN	H2EN	P	2020	0.99	5.44
H2OL	H2OL	P	2016	0.62	5.44
H2OL	H2OL	P	2017	1	5.44
H2OL	H2OL	P	2018	0.1	5.44
H2OL	H2OL	P	2019	1	5.44
H2SB	H2SB	P	2016	0.27	16.07
H2SB	H2SB	P	2017	0.53	16.07
H2SB	H2SB	P	2018	0.96	16.07
H2SB	H2SB	P	2019	1	16.07
H2SB	H2SB	P	2020	1	16.07
I2B	I2BM	P	2016	1	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	0.42	17.604
I2BE	I2BE	P	2017	1	17.604
I2BE	I2BE	P	2018	0.95	17.604
I2BE	I2BE	P	2019	0.98	17.604
I2BE	I2BE	P	2020	1	17.604
I2ES	I3ES	P	2016	0.35	18.452
I2ES	I3ES	P	2017	0.6	18.452
I2ES	I3ES	P	2018	0.78	18.452
I2ES	I3ES	P	2019	1	18.452
I2ES	I3ES	P	2020	1	18.452
I2N	I2NT	P	2016	1	5.44
I2N	I2NT	P	2017	0.89	5.44
I2N	I2NT	P	2018	0.89	5.44
I2N	I2NT	P	2019	0.9	5.44
I2N	I2NT	P	2020	0.89	5.44
I2NN	I2NN	P	2016	0.9	57.289
I2NN	I2NN	P	2017	1	57.289
I2NN	I2NN	P	2018	0.91	57.289
I2NN	I2NN	P	2019	0.95	57.289
I2NN	I2NN	P	2020	0.92	57.289

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
I2SP	I2SP	P	2016	0.27	41.963
I2SP	I2SP	P	2017	0.51	41.963
I2SP	I2SP	P	2018	1	41.963
I2SP	I2SP	P	2019	1	41.963
I2SP	I2SP	P	2020	1	41.963
I2TK	I2TK	P	2016	0.48	26.778
I2TK	I2TK	P	2017	0.69	26.778
I2TK	I2TK	P	2018	0.86	26.778
I2TK	I2TK	P	2019	0.85	26.778
I2TK	I2TK	P	2020	1	26.778
I2X	I3XD	P	2016	1	26.177
I2X	I3XD	P	2017	0.99	26.177
I2X	I3XD	P	2018	1	26.177
I2X	I3XD	P	2019	1	26.177
I2X	I4XD	P	2016	1	26.177
I2X	I4XD	P	2017	0.99	26.177
I2X	I4XD	P	2018	1	26.177
I2X	I4XD	P	2019	1	26.177
I2X	I5XD	P	2016	1	26.177
I2X	I5XD	P	2017	0.99	26.177
I2X	I5XD	P	2018	1	26.177
I2X	I5XD	P	2019	1	26.177
I2X	I6XD	P	2016	1	26.177
I2X	I6XD	P	2017	0.99	26.177
I2X	I6XD	P	2018	1	26.177
I2X	I6XD	P	2019	1	26.177
J2N	J2NJ	P	2016	0.24	5.44
J2N	J2NJ	P	2017	1	5.44
J2N	J2NJ	P	2018	0.95	5.44
J2N	J2NJ	P	2019	0.95	5.44
J2N	J2NJ	P	2020	0.95	5.44
J2P	J2PM	P	2016	0.73	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	1	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
L2DV	L2DV	P	2016	0.99	5.44

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
L2DV	L2DV	P	2017	0.99	5.44
L2DV	L2DV	P	2018	1	5.44
L2DV	L2DV	P	2019	0.99	5.44
L2DV	L2DV	P	2020	0.99	5.44
L2HA	L2HA	P	2016	0.81	27.636
L2HA	L2HA	P	2017	0.27	27.636
L2HA	L2HA	P	2018	1	27.636
L2HA	L2HA	P	2019	1	27.636
L2HA	L2HA	P	2020	1	27.636
L2IN	L2IN	P	2016	1	7.142
L2IN	L2IN	P	2017	0.95	7.142
L2IN	L2IN	P	2018	0.95	7.142
L2IN	L2IN	P	2019	0.94	7.142
L2IN	L2IN	P	2020	0.94	7.142
L2OR	L2OR	P	2016	0.23	11.596
L2OR	L2OR	P	2017	0.54	11.596
L2OR	L2OR	P	2018	0.72	11.596
L2OR	L2OR	P	2019	0.78	11.596
L2OR	L2OR	P	2020	1	11.596
M2C	M2CD	P	2016	1	7.452
M2C	M2CD	P	2017	0.83	7.452
M2C	M2CD	P	2018	0.5	7.452
M2C	M2CD	P	2019	0.53	7.452
M2C	M2CD	P	2020	0.53	7.452
M2EO	M2EO	P	2016	0.18	38.26
M2EO	M2EO	P	2017	0.85	38.26
M2EO	M2EO	P	2018	0.99	38.26
M2EO	M2EO	P	2019	1	38.26
M2EO	M2EO	P	2020	1	38.26
M2M	M2MM	P	2016	1	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	0.72	5.44
M2OF	M2OF	P	2017	1	5.44
M2OF	M2OF	P	2018	0.34	5.44
M2OF	M2OF	P	2019	0.34	5.44
M2OF	M2OF	P	2020	0.34	5.44
M2OH	M2OH	P	2016	0.52	10.42
M2OH	M2OH	P	2017	0.71	10.42
M2OH	M2OH	P	2018	0.92	10.42

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
M2OH	M2OH	P	2019	1	10.42
M2OH	M2OH	P	2020	0.99	10.42
M2RK	M2RK	P	2016	1	22.216
M2RK	M2RK	P	2017	0.85	22.216
M2RK	M2RK	P	2018	0.86	22.216
M2RK	M2RK	P	2019	0.85	22.216
M2RK	M2RK	P	2020	0.85	22.216
M2RW	M2RW	P	2016	1	5.44
M2RW	M2RW	P	2017	0.91	5.44
M2RW	M2RW	P	2018	0.92	5.44
M2RW	M2RW	P	2019	0.91	5.44
M2RW	M2RW	P	2020	0.92	5.44
M2S	M2ST	P	2016	1	5.44
M2S	M2ST	P	2017	0.91	5.44
M2S	M2ST	P	2018	0.82	5.44
M2S	M2ST	P	2019	0.81	5.44
M2S	M2ST	P	2020	0.81	5.44
M2UV	M2UV	P	2016	0.27	6.362
M2UV	M2UV	P	2017	0.64	6.362
M2UV	M2UV	P	2018	1	6.362
M2UV	M2UV	P	2019	0.93	6.362
M2UV	M2UV	P	2020	0.95	6.362
N2ES	N2ES	P	2016	0.4	7.944
N2ES	N2ES	P	2017	0.84	7.944
N2ES	N2ES	P	2018	1	7.944
N2ES	N2ES	P	2019	0.94	7.944
N2ES	N2ES	P	2020	0.92	7.944
N2G	N2G	P	2016	0.96	15.64
N2G	N2G	P	2017	0.96	15.64
N2G	N2G	P	2018	0.99	15.64
N2G	N2G	P	2019	1	15.64
N2G	N2G	P	2020	1	15.64
N2OA	N2OA	P	2016	0.81	42.899
N2OA	N2OA	P	2017	1	42.899
N2OA	N2OA	P	2018	0.48	42.899
N2OA	N2OA	P	2019	0.48	42.899
N2OA	N2OA	P	2020	0.48	42.899
N2OA	N3OA	P	2016	0.81	42.899
N2OA	N3OA	P	2017	1	42.899
N2OA	N3OA	P	2018	0.48	42.899
N2OA	N3OA	P	2019	0.48	42.899
N2OA	N3OA	P	2020	0.48	42.899

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
N2OV	N2OV	P	2016	0.4	5.758
N2OV	N2OV	P	2017	0.84	5.758
N2OV	N2OV	P	2018	1	5.758
N2OV	N2OV	P	2019	0.93	5.758
N2OV	N2OV	P	2020	0.9	5.758
P2E	P2EP	P	2016	1	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	5.44
P2ER	P2ER	P	2017	0.17	5.44
P2ER	P2ER	P	2018	0.27	5.44
P2ER	P2ER	P	2019	0.28	5.44
P2ER	P2ER	P	2020	0.24	5.44
P2FE	P2FE	P	2016	1	9.229
P2FE	P2FE	P	2017	0.1	9.229
P2FE	P2FE	P	2018	0.23	9.229
P2FE	P2FE	P	2019	0.23	9.229
P2FE	P2FE	P	2020	0.23	9.229
P2HI	P2HI	P	2016	0.31	12.712
P2HI	P2HI	P	2017	0.54	12.712
P2HI	P2HI	P	2018	0.94	12.712
P2HI	P2HI	P	2019	1	12.712
P2HI	P2HI	P	2020	0.91	12.712
P2M	P2M	P	2016	0.9	5.44
P2M	P2M	P	2017	0.92	5.44
P2M	P2M	P	2018	1	5.44
P2M	P2M	P	2019	0.93	5.44
P2M	P2M	P	2020	0.95	5.44
P2PX	P2PX	P	2016	0.51	8.418
P2PX	P2PX	P	2017	1	8.418
P2PX	P2PX	P	2018	0.94	8.418
P2PX	P2PX	P	2019	0.96	8.418
P2PX	P2PX	P	2020	0.99	8.418
P2U4	P2U4	P	2016	0.1	18.153
P2U4	P2U4	P	2017	0.25	18.153
P2U4	P2U4	P	2018	1	18.153
P2U4	P2U4	P	2019	0.93	18.153
P2U4	P2U4	P	2020	0.95	18.153
R2DA	R2DA	P	2016	0.45	25.316
R2DA	R2DA	P	2017	1	25.316

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
R2DA	R2DA	P	2018	0.54	25.316
R2DA	R2DA	P	2019	0.58	25.316
R2DA	R2DA	P	2020	0.59	25.316
R2EP	R2EP	P	2016	1	23.723
R2EP	R2EP	P	2017	0.55	23.723
R2EP	R2EP	P	2018	0.46	23.723
R2EP	R2EP	P	2019	0.51	23.723
R2EP	R2EP	P	2020	0.51	23.723
R2EP	R3EP	P	2016	1	23.723
R2EP	R3EP	P	2017	0.55	23.723
R2EP	R3EP	P	2018	0.46	23.723
R2EP	R3EP	P	2019	0.51	23.723
R2EP	R3EP	P	2020	0.51	23.723
R2NL	R2NL	P	2016	1	16.525
R2NL	R2NL	P	2017	0.71	16.525
R2NL	R2NL	P	2018	0.77	16.525
R2NL	R2NL	P	2019	0.89	16.525
R2NL	R2NL	P	2020	0.82	16.525
R2OG	R2OG	P	2016	0.45	5.44
R2OG	R2OG	P	2017	0.9	5.44
R2OG	R2OG	P	2018	1	5.44
R2OG	R2OG	P	2019	0.99	5.44
R2OG	R2OG	P	2020	0.97	5.44
R2TZ	R2TZ	P	2016	0.37	18.83
R2TZ	R2TZ	P	2017	1	18.83
R2TZ	R2TZ	P	2018	0.86	18.83
R2TZ	R2TZ	P	2019	0.85	18.83
R2TZ	R2TZ	P	2020	0.85	18.83
R2UK	S2RE	P	2016	0.52	5.739
R2UK	S2RE	P	2017	1	5.739
R2UK	S2RE	P	2018	1	5.739
R2UK	S2RE	P	2019	1	5.739
R2UK	S2RE	P	2020	1	5.739
R2UK	S3RE	P	2016	0.52	5.739
R2UK	S3RE	P	2017	1	5.739
R2UK	S3RE	P	2018	1	5.739
R2UK	S3RE	P	2019	1	5.739
R2UK	S3RE	P	2020	1	5.739
R2UK	S4RE	P	2016	0.52	5.739
R2UK	S4RE	P	2017	1	5.739
R2UK	S4RE	P	2018	1	5.739
R2UK	S4RE	P	2019	1	5.739

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
R2UK	S4RE	P	2020	1	5.739
R2UK	S5RE	P	2016	0.52	5.739
R2UK	S5RE	P	2017	1	5.739
R2UK	S5RE	P	2018	1	5.739
R2UK	S5RE	P	2019	1	5.739
R2UK	S5RE	P	2020	1	5.739
R2WE	R3WE	P	2016	0.27	17.745
R2WE	R3WE	P	2017	0.97	17.745
R2WE	R3WE	P	2018	0.77	17.745
R2WE	R3WE	P	2019	0.99	17.745
R2WE	R3WE	P	2020	1	17.745
S2AP	S2AP	P	2016	1	5.664
S2AP	S2AP	P	2017	1	5.664
S2AP	S2AP	P	2018	1	5.664
S2AP	S2AP	P	2019	1	5.664
S2AP	S2AP	P	2020	1	5.664
S2AP	S3AP	P	2016	1	5.664
S2AP	S3AP	P	2017	1	5.664
S2AP	S3AP	P	2018	1	5.664
S2AP	S3AP	P	2019	1	5.664
S2AP	S3AP	P	2020	1	5.664
S2CM	S2CM	P	2016	0.46	6.382
S2CM	S2CM	P	2017	0.79	6.382
S2CM	S2CM	P	2018	1	6.382
S2CM	S2CM	P	2019	0.99	6.382
S2CM	S2CM	P	2020	0.98	6.382
S2DF	S2DF	P	2016	0.82	22.686
S2DF	S2DF	P	2017	0.82	22.686
S2DF	S2DF	P	2018	0.73	22.686
S2DF	S2DF	P	2019	1	22.686
S2EJ	S2EJ	P	2016	1	16.594
S2EJ	S2EJ	P	2017	0.1	16.594
S2EJ	S2EJ	P	2018	0.1	16.594
S2EJ	S2EJ	P	2019	0.1	16.594
S2EJ	S2EJ	P	2020	0.1	16.594
S2GE	S2GE	P	2016	1	32.974
S2GE	S2GE	P	2017	0.63	32.974
S2GE	S2GE	P	2018	0.73	32.974
S2GE	S2GE	P	2019	0.78	32.974
S2GE	S2GE	P	2020	0.67	32.974
S2GS	S2GS	P	2016	0.74	14.542
S2GS	S2GS	P	2017	0.88	14.542

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
S2GS	S2GS	P	2018	1	14.542
S2GS	S2GS	P	2019	0.99	14.542
S2GS	S2GS	P	2020	0.99	14.542
S2IE	S2IE	P	2016	0.36	6.49
S2IE	S2IE	P	2017	1	6.49
S2IE	S2IE	P	2018	1	6.49
S2IE	S2IE	P	2019	1	6.49
S2IE	S2IE	P	2020	1	6.49
S2IE	S3IE	P	2016	0.07	6.49
S2IE	S3IE	P	2017	1	6.49
S2IE	S3IE	P	2018	1	6.49
S2IE	S3IE	P	2019	1	6.49
S2IE	S3IE	P	2020	1	6.49
S2ND	S3ND	P	2016	0.22	20.178
S2ND	S3ND	P	2017	0.85	20.178
S2ND	S3ND	P	2018	1	20.178
S2ND	S3ND	P	2019	0.93	20.178
S2ND	S3ND	P	2020	0.95	20.178
S2NW	S2NW	P	2016	0.48	5.44
S2NW	S2NW	P	2017	0.89	5.44
S2NW	S2NW	P	2018	0.96	5.44
S2NW	S2NW	P	2019	0.98	5.44
S2NW	S2NW	P	2020	1	5.44
S2QU	S2QU	P	2016	0.5	6.107
S2QU	S2QU	P	2017	0.75	6.107
S2QU	S2QU	P	2018	1	6.107
S2SD	S2SD	P	2016	0.36	20.645
S2SD	S2SD	P	2017	0.98	20.645
S2SD	S2SD	P	2018	1	20.645
S2SD	S2SD	P	2019	0.95	20.645
S2SD	S2SD	P	2020	0.97	20.645
S2SE	S2SE	P	2016	1	11.56
S2SE	S2SE	P	2017	0.91	11.56
S2SE	S2SE	P	2018	0.37	11.56
S2SE	S2SE	P	2019	0.27	11.56
S2SE	S2SE	P	2020	0.27	11.56
S2VT	S2VT	P	2016	1	18.22
S2VT	S2VT	P	2017	0.8	18.22
S2VT	S2VT	P	2018	0.68	18.22
S2VT	S2VT	P	2019	0.66	18.22
S2VT	S2VT	P	2020	0.66	18.22
S2YN	S2YN	P	2016	0.71	5.922

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
S2YN	S2YN	P	2017	0.71	5.922
S2YN	S2YN	P	2018	0.78	5.922
S2YN	S2YN	P	2019	0.89	5.922
S2YN	S2YN	P	2020	1	5.922
SBD	FSBD	P	2016	1	5.44
SBD	FSBD	P	2017	0.84	5.44
SBD	FSBD	P	2018	0.33	5.44
SBD	FSBD	P	2019	1	5.44
SBD	FSBD	P	2020	1	5.44
SED	FSED	P	2016	0.19	16.09
SED	FSED	P	2017	1	16.09
SED	FSED	P	2018	0.28	16.09
SED	FSED	P	2019	0.27	16.09
SED	FSED	P	2020	0.27	16.09
STD	FSTD	P	2016	1	5.44
STD	FSTD	P	2017	0.96	5.44
STD	FSTD	P	2018	0.52	5.44
STD	FSTD	P	2019	0.29	5.44
STD	FSTD	P	2020	0.25	5.44
SUD	FSUD	P	2016	1	5.44
SUD	FSUD	P	2017	0.4	5.44
SUD	FSUD	P	2018	0.44	5.44
SUD	FSUD	P	2019	0.22	5.44
SUD	FSUD	P	2020	0.22	5.44
SVD	FSID	P	2016	1	14.29
SVD	FSID	P	2017	0.91	14.29
SVD	FSID	P	2018	0.92	14.29
SVD	FSID	P	2019	0.91	14.29
SVD	FSID	P	2020	0.91	14.29
T2KA	T2KA	P	2016	1	32.359
T2KA	T2KA	P	2017	0.96	32.359
T2KA	T2KA	P	2018	0.96	32.359
T2KA	T2KA	P	2019	0.98	32.359
T2KA	T2KA	P	2020	1	32.359
T2NE	T2NE	P	2016	0.35	23.997
T2NE	T2NE	P	2017	1	23.997
T2NE	T2NE	P	2018	0.6	23.997
T2NE	T2NE	P	2019	0.56	23.997
T2NE	T2NE	P	2020	0.57	23.997
T2NE	T3NE	P	2016	0.35	23.997
T2NE	T3NE	P	2017	1	23.997
T2NE	T3NE	P	2018	0.6	23.997

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
T2NE	T3NE	P	2019	0.56	23.997
T2NE	T3NE	P	2020	0.57	23.997
T2OT	T2OT	P	2016	0.24	21.084
T2OT	T2OT	P	2017	0.43	21.084
T2OT	T2OT	P	2018	1	21.084
T2OT	T2OT	P	2019	0.93	21.084
T2OT	T2OT	P	2020	0.95	21.084
T2QI	T2QI	P	2016	1	80.286
T2QI	T2QI	P	2017	0.24	80.286
T2QI	T2QI	P	2018	0.14	80.286
T2QI	T2QI	P	2019	0.13	80.286
T2QI	T2QI	P	2020	0.13	80.286
T2SC	T2SC	P	2016	0.71	18.21
T2SC	T2SC	P	2017	1	18.21
T2SC	T2SC	P	2018	0.78	18.21
T2SC	T2SC	P	2019	0.79	18.21
T2SC	T2SC	P	2020	0.79	18.21
U2BL	U2BL	P	2016	0.55	6.929
U2BL	U2BL	P	2017	0.55	6.929
U2BL	U2BL	P	2018	0.77	6.929
U2BL	U2BL	P	2019	0.98	6.929
U2BL	U2BL	P	2020	1	6.929
U2BS	U2BS	P	2016	0.42	66.645
U2BS	U2BS	P	2017	1	66.645
U2BS	U2BS	P	2018	0.6	66.645
U2BS	U2BS	P	2019	0.56	66.645
U2BS	U2BS	P	2020	0.56	66.645
U2BS	U3BS	P	2016	0.42	66.645
U2BS	U3BS	P	2017	1	66.645
U2BS	U3BS	P	2018	0.6	66.645
U2BS	U3BS	P	2019	0.56	66.645
U2BS	U3BS	P	2020	0.56	66.645
U2EI	U2EI	P	2016	0.99	63.487
U2EI	U2EI	P	2017	0.99	63.487
U2EI	U2EI	P	2018	1	63.487
U2EI	U2EI	P	2019	0.99	63.487
U2EI	U2EI	P	2020	0.99	63.487
U2HR	U2HR	P	2016	1	61.95
U2HR	U2HR	P	2017	0.92	61.95
U2HR	U2HR	P	2018	0.92	61.95
U2HR	U2HR	P	2019	0.89	61.95
U2HR	U2HR	P	2020	0.89	61.95

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
U2NI	U2NI	P	2016	0.39	7.522
U2NI	U2NI	P	2017	0.69	7.522
U2NI	U2NI	P	2018	0.91	7.522
U2NI	U2NI	P	2019	0.93	7.522
U2NI	U2NI	P	2020	1	7.522
V2AC	V2AC	P	2016	1	73.519
V2AC	V2AC	P	2017	0.28	73.519
V2AC	V2AC	P	2018	0.27	73.519
V2AC	V2AC	P	2019	0.26	73.519
V2AC	V2AC	P	2020	0.26	73.519
V2O	V3O	P	2016	0.25	5.76
V2O	V3O	P	2017	0.66	5.76
V2O	V3O	P	2018	0.64	5.76
V2O	V3O	P	2019	1	5.76
V2O	V3O	P	2020	1	5.76
V2O	V4O	P	2016	0.25	5.76
V2O	V4O	P	2017	0.66	5.76
V2O	V4O	P	2018	0.64	5.76
V2O	V4O	P	2019	1	5.76
V2O	V4O	P	2020	1	5.76
V2VD	V2VD	P	2016	0.69	5.44
V2VD	V2VD	P	2017	1	5.44
V2VD	V2VD	P	2018	0.74	5.44
V2VD	V2VD	P	2019	1	5.44
V2VD	V2VD	P	2020	1	5.44
V2W	V2W3	P	2016	0.38	28.376
V2W	V2W3	P	2017	1	28.376
V2W	V2W3	P	2018	0.92	28.376
V2W	V2W3	P	2019	0.65	28.376
V2W	V2W3	P	2020	0.65	28.376
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
W2MT	W2MT	P	2020	1	5.44
X2CA	X2CA	P	2016	0.37	33.19
X2CA	X2CA	P	2017	0.95	33.19
X2CA	X2CA	P	2018	0.96	33.19
X2CA	X2CA	P	2019	1	33.19
X2CA	X2CA	P	2020	0.91	33.19
Z2UR	Z2UR	P	2016	0.56	9.622
Z2UR	Z2UR	P	2017	1	9.622

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor	MarginParameter
Z2UR	Z2UR	P	2018	0.47	9.622
Z2UR	Z2UR	P	2019	0.75	9.622
Z2UR	Z2UR	P	2020	0.66	9.622
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
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