



## eurex clearing circular 003/15

**Date:** 12 January 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 16 January 2015**

**Related Eurex Clearing circular:** 146/14

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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 16 January 2015

Attached please find the specification of the parameters which will become effective as of the end-of-day batch run on **16 January 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 16 January 2015**

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2A	A2AP	P	2015	0,98	86,369
A2A	A2AP	P	2016	0,98	86,369
A2A	A2AP	P	2017	0,98	86,369
A2A	A2AP	P	2018	1	86,369
A2A	A2AP	P	2019	0,99	86,369
A2AL	A2AL	P	2015	1	7,866
A2AL	A2AL	P	2016	0,89	7,866
A2AL	A2AL	P	2017	1	7,866
A2AL	A2AL	P	2018	1	7,866
A2AL	A2AL	P	2019	0,96	7,866
A2BB	A2BB	P	2015	0,32	12,256
A2BB	A2BB	P	2016	0,8	12,256
A2BB	A2BB	P	2017	1	12,256
A2BB	A2BB	P	2018	0,98	12,256
A2BB	A2BB	P	2019	1	12,256
A2DS	A2DS	P	2015	0,69	13,088
A2DS	A2DS	P	2016	0,9	13,088
A2DS	A2DS	P	2017	0,88	13,088
A2DS	A2DS	P	2018	0,94	13,088
A2DS	A2DS	P	2019	1	13,088
A2EN	A2EN	P	2015	1	48,932
A2EN	A2EN	P	2016	0,74	48,932
A2EN	A2EN	P	2017	0,77	48,932
A2EN	A2EN	P	2018	0,86	48,932
A2EN	A2EN	P	2019	0,66	48,932
A2IR	A3IR	P	2015	0,62	5,92
A2IR	A3IR	P	2016	0,74	5,92
A2IR	A3IR	P	2017	0,91	5,92
A2IR	A3IR	P	2018	1	5,92
A2IR	A3IR	P	2019	1	5,92
A2IR	A4IR	P	2015	0,62	5,92
A2IR	A4IR	P	2016	0,74	5,92
A2IR	A4IR	P	2017	0,91	5,92
A2IR	A4IR	P	2018	1	5,92
A2IR	A4IR	P	2019	1	5,92
A2LV	A2LV	P	2015	0,29	9,085
A2LV	A2LV	P	2016	0,73	9,085
A2LV	A2LV	P	2017	0,88	9,085
A2LV	A2LV	P	2018	1	9,085
A2LV	A2LV	P	2019	0,85	9,085
A2M	A2MZ	P	2015	1	5,53
A2M	A2MZ	P	2016	1	5,53

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
A2M	A2MZ	P	2017	1	5,53
A2M	A2MZ	P	2018	1	5,53
A2M	A2MZ	P	2019	1	5,53
A2OM	A2OM	P	2015	1	41,782
A2OM	A2OM	P	2016	0,68	41,782
A2OM	A2OM	P	2017	0,72	41,782
A2OM	A2OM	P	2018	0,69	41,782
A2OM	A2OM	P	2019	0,75	41,782
A2SG	A2SG	P	2015	0,71	17,787
A2SG	A2SG	P	2016	1	17,787
A2SG	A2SG	P	2017	0,88	17,787
A2SG	A2SG	P	2018	0,95	17,787
A2SG	A2SG	P	2019	0,85	17,787
A2SM	A2SM	P	2015	0,66	7,698
A2SM	A2SM	P	2016	1	7,698
A2SM	A2SM	P	2017	0,59	7,698
A2SM	A2SM	P	2018	0,68	7,698
A2SM	A2SM	P	2019	0,83	7,698
A2V	A2V	P	2015	0,69	11,36
A2V	A2V	P	2016	0,73	11,36
A2V	A2V	P	2017	0,81	11,36
A2V	A2V	P	2018	0,9	11,36
A2V	A2V	P	2019	1	11,36
A2XA	A2XA	P	2015	0,36	15,51
A2XA	A2XA	P	2016	0,62	15,51
A2XA	A2XA	P	2017	0,87	15,51
A2XA	A2XA	P	2018	1	15,51
A2XA	A2XA	P	2019	0,75	15,51
A2ZN	A2ZN	P	2015	0,41	5,762
A2ZN	A2ZN	P	2016	0,61	5,762
A2ZN	A2ZN	P	2017	0,99	5,762
A2ZN	A2ZN	P	2018	1	5,762
A2ZN	A2ZN	P	2019	0,93	5,762
B2A	B2AC	P	2015	1	22,294
B2A	B2AC	P	2016	1	22,294
B2A	B2AC	P	2017	1	22,294
B2A	B2AC	P	2018	1	22,294
B2A	B2AC	P	2019	1	22,294
B2AR	B2AR	P	2015	0,48	26,84
B2AR	B2AR	P	2016	0,87	26,84
B2AR	B2AR	P	2017	1	26,84
B2AR	B2AR	P	2018	1	26,84
B2AR	B2AR	P	2019	1	26,84
B2AR	B3AR	P	2015	0,48	26,84
B2AR	B3AR	P	2016	0,87	26,84

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2AR	B3AR	P	2017	1	26,84
B2AR	B3AR	P	2018	1	26,84
B2AR	B3AR	P	2019	1	26,84
B2AS	B2AS	P	2015	0,35	9,391
B2AS	B2AS	P	2016	0,62	9,391
B2AS	B2AS	P	2017	1	9,391
B2AS	B2AS	P	2018	0,94	9,391
B2AS	B2AS	P	2019	0,86	9,391
B2AY	B2AY	P	2015	0,28	7,571
B2AY	B2AY	P	2016	0,59	7,571
B2AY	B2AY	P	2017	0,99	7,571
B2AY	B2AY	P	2018	1	7,571
B2AY	B2AY	P	2019	0,86	7,571
B2BV	B2BV	P	2015	1	9,474
B2BV	B2BV	P	2016	1	9,474
B2BV	B2BV	P	2017	1	9,474
B2BV	B2BV	P	2018	1	9,474
B2BV	B2BV	P	2019	1	9,474
B2BV	B3BV	P	2015	1	9,474
B2BV	B3BV	P	2016	1	9,474
B2BV	B3BV	P	2017	1	9,474
B2BV	B3BV	P	2018	1	9,474
B2BV	B3BV	P	2019	1	9,474
B2G	B2G	P	2015	0,51	15,09
B2G	B2G	P	2016	0,57	15,09
B2G	B2G	P	2017	0,79	15,09
B2G	B2G	P	2018	1	15,09
B2G	B2G	P	2019	0,99	15,09
B2LT	B2LT	P	2015	0,26	7,432
B2LT	B2LT	P	2016	0,95	7,432
B2LT	B2LT	P	2017	0,99	7,432
B2LT	B2LT	P	2018	0,99	7,432
B2LT	B2LT	P	2019	1	7,432
B2M	B2MY	P	2015	1	5,53
B2M	B2MY	P	2016	1	5,53
B2M	B2MY	P	2017	1	5,53
B2M	B2MY	P	2018	1	5,53
B2M	B2MY	P	2019	1	5,53
B2MW	B2MW	P	2015	1	18,025
B2MW	B2MW	P	2016	0,51	18,025
B2MW	B2MW	P	2017	0,96	18,025
B2MW	B2MW	P	2018	0,74	18,025
B2MW	B2MW	P	2019	0,68	18,025
B2NP	B2NP	P	2015	0,19	61,214
B2NP	B2NP	P	2016	1	61,214

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
B2NP	B2NP	P	2017	0,39	61,214
B2NP	B2NP	P	2018	0,41	61,214
B2NP	B2NP	P	2019	0,35	61,214
B2P	B2P	P	2015	0,45	14,55
B2P	B2P	P	2016	0,53	14,55
B2P	B2P	P	2017	0,67	14,55
B2P	B2P	P	2018	0,89	14,55
B2P	B2P	P	2019	1	14,55
B2SN	B2SN	P	2015	0,17	17,51
B2SN	B2SN	P	2016	0,29	17,51
B2SN	B2SN	P	2017	0,89	17,51
B2SN	B2SN	P	2018	0,96	17,51
B2SN	B2SN	P	2019	1	17,51
B2T	B2T	P	2015	0,47	9,62
B2T	B2T	P	2016	0,75	9,62
B2T	B2T	P	2017	0,99	9,62
B2T	B2T	P	2018	1	9,62
B2T	B2T	P	2019	0,99	9,62
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2015	1	213
BUT	FBUT	A	2016	1	213
BUT	FBUT	A	2016	1	213
C2AR	C2AR	P	2015	1	7,932
C2AR	C2AR	P	2016	1	7,932
C2AR	C2AR	P	2017	1	7,932
C2AR	C2AR	P	2018	1	7,932
C2AR	C2AR	P	2019	1	7,932
C2AR	C3AR	P	2015	1	7,932
C2AR	C3AR	P	2016	1	7,932
C2AR	C3AR	P	2017	1	7,932
C2AR	C3AR	P	2018	1	7,932
C2AR	C3AR	P	2019	1	7,932
C2FR	C2FR	P	2015	0,76	14,682
C2FR	C2FR	P	2016	0,89	14,682
C2FR	C2FR	P	2017	1	14,682
C2FR	C2FR	P	2018	0,94	14,682
C2FR	C2FR	P	2019	0,93	14,682
C2I	C2IT	P	2015	1	5,53
C2I	C2IT	P	2016	1	5,53

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
C2I	C2IT	P	2017	1	5,53
C2I	C2IT	P	2018	1	5,53
C2I	C2IT	P	2019	1	5,53
C2RG	C2RG	P	2015	0,62	11,836
C2RG	C2RG	P	2016	0,72	11,836
C2RG	C2RG	P	2017	0,74	11,836
C2RG	C2RG	P	2018	0,75	11,836
C2RG	C2RG	P	2019	1	11,836
C2RI	C2RI	P	2015	0,6	43,765
C2RI	C2RI	P	2016	1	43,765
C2RI	C2RI	P	2017	0,93	43,765
C2RI	C2RI	P	2018	0,87	43,765
C2RI	C2RI	P	2019	0,96	43,765
C2RI	C3RI	P	2015	0,6	43,765
C2RI	C3RI	P	2016	1	43,765
C2RI	C3RI	P	2017	0,93	43,765
C2RI	C3RI	P	2018	0,87	43,765
C2RI	C3RI	P	2019	0,96	43,765
C2S	C2SC	P	2015	1	5,53
C2S	C2SC	P	2016	1	5,53
C2S	C2SC	P	2017	1	5,53
C2S	C2SC	P	2018	1	5,53
C2S	C2SC	P	2019	1	5,53
C2SG	C2SG	P	2015	0,41	18,511
C2SG	C2SG	P	2016	1	18,511
C2SG	C2SG	P	2017	1	18,511
C2SG	C2SG	P	2018	1	18,511
C2SG	C2SG	P	2019	1	18,511
C2SG	C3SG	P	2015	0,41	18,511
C2SG	C3SG	P	2016	1	18,511
C2SG	C3SG	P	2017	1	18,511
C2SG	C3SG	P	2018	1	18,511
C2SG	C3SG	P	2019	1	18,511
C2V	C2VX	P	2015	0,98	5,53
C2V	C2VX	P	2016	0,98	5,53
C2V	C2VX	P	2017	0,98	5,53
C2V	C2VX	P	2018	1	5,53
C2V	C2VX	P	2019	0,99	5,53
D2AI	D2AI	P	2015	0,31	11,006
D2AI	D2AI	P	2016	0,89	11,006
D2AI	D2AI	P	2017	1	11,006
D2AI	D2AI	P	2018	0,96	11,006
D2AI	D2AI	P	2019	0,98	11,006
D2B1	D2B1	P	2015	1	6,408
D2B1	D2B1	P	2016	0,57	6,408

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
D2B1	D2B1	P	2017	0,56	6,408
D2B1	D2B1	P	2018	0,56	6,408
D2B1	D2B1	P	2019	0,56	6,408
D2B1	D3B1	P	2015	1	6,408
D2B1	D3B1	P	2016	0,57	6,408
D2B1	D3B1	P	2017	0,56	6,408
D2B1	D3B1	P	2018	0,56	6,408
D2B1	D3B1	P	2019	0,56	6,408
D2BK	D2BK	P	2015	0,43	23,456
D2BK	D2BK	P	2016	0,79	23,456
D2BK	D2BK	P	2017	1	23,456
D2BK	D2BK	P	2018	0,86	23,456
D2BK	D2BK	P	2019	0,86	23,456
D2BK	D3BK	P	2015	0,43	23,456
D2BK	D3BK	P	2016	0,79	23,456
D2BK	D3BK	P	2017	1	23,456
D2BK	D3BK	P	2018	0,86	23,456
D2BK	D3BK	P	2019	0,86	23,456
D2GE	D2GE	P	2015	0,68	5,53
D2GE	D2GE	P	2016	0,8	5,53
D2GE	D2GE	P	2017	1	5,53
D2GE	D2GE	P	2018	0,7	5,53
D2GE	D2GE	P	2019	0,69	5,53
D2TE	D2TE	P	2015	0,17	10,494
D2TE	D2TE	P	2016	0,47	10,494
D2TE	D2TE	P	2017	0,77	10,494
D2TE	D2TE	P	2018	0,89	10,494
D2TE	D2TE	P	2019	1	10,494
E2AS	E2AS	P	2015	0,74	12,095
E2AS	E2AS	P	2016	0,72	12,095
E2AS	E2AS	P	2017	1	12,095
E2AS	E2AS	P	2018	0,99	12,095
E2AS	E2AS	P	2019	0,98	12,095
E2NL	E2NL	P	2015	0,59	15,458
E2NL	E2NL	P	2016	0,8	15,458
E2NL	E2NL	P	2017	0,92	15,458
E2NL	E2NL	P	2018	1	15,458
E2NL	E2NL	P	2019	0,99	15,458
E2NT	E2NT	P	2015	0,17	27,496
E2NT	E2NT	P	2016	0,46	27,496
E2NT	E2NT	P	2017	0,62	27,496
E2NT	E2NT	P	2018	1	27,496
E2NT	E2NT	P	2019	0,36	27,496
E2OA	E2OA	P	2015	0,19	11,708
E2OA	E2OA	P	2016	0,58	11,708

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
E2OA	E2OA	P	2017	1	11,708
E2OA	E2OA	P	2018	0,88	11,708
E2OA	E2OA	P	2019	0,95	11,708
E2SL	E2SL	P	2015	0,11	5,53
E2SL	E2SL	P	2016	1	5,53
E2SL	E2SL	P	2017	0,46	5,53
E2SL	E2SL	P	2018	0,91	5,53
E2SL	E2SL	P	2019	1	5,53
EBD	FEBD	P	2015	0,64	19,05
EBD	FEBD	P	2016	0,66	19,05
EBD	FEBD	P	2017	0,99	19,05
EBD	FEBD	P	2018	1	19,05
EBD	FEBD	P	2019	0,99	19,05
EED	FEED	P	2015	0,61	5,53
EED	FEED	P	2016	0,32	5,53
EED	FEED	P	2017	0,73	5,53
EED	FEED	P	2018	1	5,53
EED	FEED	P	2019	0,99	5,53
EID	FEID	P	2015	0,3	9,34
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	0,9
EPP	FEPP	A	2015	1	0,9
EPP	FEPP	A	2015	1	0,9
EPP	FEPP	A	2016	1	0,9
ETD	FETD	P	2015	1	24,48
ETD	FETD	P	2016	0,43	24,48
ETD	FETD	P	2017	0,28	24,48
ETD	FETD	P	2018	0,28	24,48
ETD	FETD	P	2019	0,28	24,48
EUD	FEUD	P	2015	1	10,58
EUD	FEUD	P	2016	0,1	10,58
EUD	FEUD	P	2017	0,21	10,58
EUD	FEUD	P	2018	0,1	10,58
EUD	FEUD	P	2019	0,1	10,58
F1TE	F1TE	P	2015	0,79	29,76
F1TE	F1TE	P	2016	1	29,76
F1TE	F1TE	P	2017	0,79	29,76
F1TE	F1TE	P	2018	0,43	29,76
F1TE	F1TE	P	2019	0,82	29,76
F2TE	F2TE	P	2015	0,99	12,565
F2TE	F2TE	P	2016	0,85	12,565
F2TE	F2TE	P	2017	0,95	12,565

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
F2TE	F2TE	P	2018	0,98	12,565
F2TE	F2TE	P	2019	1	12,565
G2E	G2EC	P	2015	1	18,443
G2E	G2EC	P	2016	0,26	18,443
G2E	G2EC	P	2017	0,37	18,443
G2E	G2EC	P	2018	1	18,443
G2E	G2EC	P	2019	0,27	18,443
G2OB	G2OB	P	2015	0,26	15,401
G2OB	G2OB	P	2016	0,55	15,401
G2OB	G2OB	P	2017	0,87	15,401
G2OB	G2OB	P	2018	1	15,401
G2OB	G2OB	P	2019	1	15,401
G2SK	G2SK	P	2015	0,97	7,03
G2SK	G2SK	P	2016	0,95	7,03
G2SK	G2SK	P	2017	0,97	7,03
G2SK	G2SK	P	2018	0,63	7,03
G2SK	G2SK	P	2019	1	7,03
G2SK	G3SK	P	2015	0,97	7,03
G2SK	G3SK	P	2016	0,95	7,03
G2SK	G3SK	P	2017	0,97	7,03
G2SK	G3SK	P	2018	0,63	7,03
G2SK	G3SK	P	2019	1	7,03
G2ZF	G2ZF	P	2015	0,43	10,797
G2ZF	G2ZF	P	2016	0,66	10,797
G2ZF	G2ZF	P	2017	0,99	10,797
G2ZF	G2ZF	P	2018	0,98	10,797
G2ZF	G2ZF	P	2019	1	10,797
H2SB	H2SB	P	2015	0,27	17,344
H2SB	H2SB	P	2016	0,55	17,344
H2SB	H2SB	P	2017	1	17,344
H2SB	H2SB	P	2018	1	17,344
H2SB	H2SB	P	2019	1	17,344
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2015	1	0,099
HOG	FHOG	A	2016	1	0,099

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
HOG	FHOG	A	2016	1	0,099
I2B	I2BM	P	2015	1	5,53
I2B	I2BM	P	2016	1	5,53
I2B	I2BM	P	2017	1	5,53
I2B	I2BM	P	2018	1	5,53
I2B	I2BM	P	2019	1	5,53
I2BE	I2BE	P	2015	0,75	19,183
I2BE	I2BE	P	2016	1	19,183
I2BE	I2BE	P	2017	0,93	19,183
I2BE	I2BE	P	2018	0,91	19,183
I2BE	I2BE	P	2019	0,92	19,183
I2ES	I2ES	P	2015	0,04	30,787
I2ES	I2ES	P	2016	0,38	30,787
I2ES	I2ES	P	2017	0,75	30,787
I2ES	I2ES	P	2018	1	30,787
I2ES	I2ES	P	2019	0,98	30,787
I2ES	I3ES	P	2015	0,04	30,787
I2ES	I3ES	P	2016	0,38	30,787
I2ES	I3ES	P	2017	0,75	30,787
I2ES	I3ES	P	2018	1	30,787
I2ES	I3ES	P	2019	0,98	30,787
I2N	I2NT	P	2015	1	5,53
I2N	I2NT	P	2016	1	5,53
I2N	I2NT	P	2017	1	5,53
I2N	I2NT	P	2018	1	5,53
I2N	I2NT	P	2019	1	5,53
I2NN	I2NN	P	2015	0,9	63,108
I2NN	I2NN	P	2016	1	63,108
I2NN	I2NN	P	2017	0,9	63,108
I2NN	I2NN	P	2018	0,94	63,108
I2NN	I2NN	P	2019	0,91	63,108
I2SP	I2SP	P	2015	0,23	47,114
I2SP	I2SP	P	2016	0,49	47,114
I2SP	I2SP	P	2017	0,51	47,114
I2SP	I2SP	P	2018	0,53	47,114
I2SP	I2SP	P	2019	1	47,114
I2TK	I2TK	P	2015	0,47	27,703
I2TK	I2TK	P	2016	0,68	27,703
I2TK	I2TK	P	2017	0,81	27,703
I2TK	I2TK	P	2018	0,8	27,703
I2TK	I2TK	P	2019	1	27,703
I2X	I3XD	P	2015	0,99	39,139
I2X	I3XD	P	2016	0,99	39,139
I2X	I3XD	P	2017	0,99	39,139
I2X	I3XD	P	2018	1	39,139

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
I2X	I4XD	P	2015	0,99	39,139
I2X	I4XD	P	2016	0,99	39,139
I2X	I4XD	P	2017	0,99	39,139
I2X	I4XD	P	2018	1	39,139
I2X	I5XD	P	2015	0,99	39,139
I2X	I5XD	P	2016	0,99	39,139
I2X	I5XD	P	2017	0,99	39,139
I2X	I5XD	P	2018	1	39,139
J2N	J2NJ	P	2015	0,2	5,53
J2N	J2NJ	P	2016	0,58	5,53
J2N	J2NJ	P	2017	0,98	5,53
J2N	J2NJ	P	2018	1	5,53
J2N	J2NJ	P	2019	0,99	5,53
J2P	J2PM	P	2015	1	5,53
J2P	J2PM	P	2016	1	5,53
J2P	J2PM	P	2017	1	5,53
J2P	J2PM	P	2018	1	5,53
J2P	J2PM	P	2019	1	5,53
K2O	K2OF	P	2015	1	5,53
K2O	K2OF	P	2016	1	5,53
K2O	K2OF	P	2017	1	5,53
K2O	K2OF	P	2018	1	5,53
K2O	K2OF	P	2019	1	5,53
K2P	K2PN	P	2015	0,14	156,876
K2P	K2PN	P	2016	1	156,876
K2P	K2PN	P	2017	0,3	156,876
K2P	K2PN	P	2018	0,12	156,876
K2P	K2PN	P	2019	0,31	156,876
K2P	K3PN	P	2015	0,14	156,876
K2P	K3PN	P	2016	1	156,876
K2P	K3PN	P	2017	0,3	156,876
K2P	K3PN	P	2018	0,12	156,876
K2P	K3PN	P	2019	0,31	156,876
L2OR	L2OR	P	2015	0,23	12,769
L2OR	L2OR	P	2016	0,54	12,769
L2OR	L2OR	P	2017	0,72	12,769
L2OR	L2OR	P	2018	0,77	12,769
L2OR	L2OR	P	2019	1	12,769
M2C	M2CD	P	2015	0,27	5,53
M2C	M2CD	P	2016	0,22	5,53
M2C	M2CD	P	2017	0,82	5,53
M2C	M2CD	P	2018	1	5,53
M2C	M2CD	P	2019	0,99	5,53
M2EO	M2EO	P	2015	0,18	48,94
M2EO	M2EO	P	2016	0,4	48,94

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
M2EO	M2EO	P	2017	0,99	48,94
M2EO	M2EO	P	2018	1	48,94
M2EO	M2EO	P	2019	1	48,94
M2M	M2MM	P	2015	1	5,53
M2M	M2MM	P	2016	1	5,53
M2M	M2MM	P	2017	1	5,53
M2M	M2MM	P	2018	1	5,53
M2M	M2MM	P	2019	1	5,53
M2OF	M2OF	P	2015	0,44	5,53
M2OF	M2OF	P	2016	1	5,53
M2OF	M2OF	P	2017	0,98	5,53
M2OF	M2OF	P	2018	1	5,53
M2OF	M2OF	P	2019	0,99	5,53
M2OH	M2OH	P	2015	0,75	15,153
M2OH	M2OH	P	2016	1	15,153
M2OH	M2OH	P	2017	0,74	15,153
M2OH	M2OH	P	2018	0,76	15,153
M2OH	M2OH	P	2019	0,77	15,153
M2S	M2ST	P	2015	0,9	5,53
M2S	M2ST	P	2016	0,88	5,53
M2S	M2ST	P	2017	0,9	5,53
M2S	M2ST	P	2018	1	5,53
M2S	M2ST	P	2019	0,93	5,53
M2UV	M2UV	P	2015	0,32	5,597
M2UV	M2UV	P	2016	0,75	5,597
M2UV	M2UV	P	2017	0,9	5,597
M2UV	M2UV	P	2018	0,97	5,597
M2UV	M2UV	P	2019	1	5,597
N2ES	N2ES	P	2015	0,41	8,59
N2ES	N2ES	P	2016	0,86	8,59
N2ES	N2ES	P	2017	1	8,59
N2ES	N2ES	P	2018	0,97	8,59
N2ES	N2ES	P	2019	0,95	8,59
N2OA	N2OA	P	2015	1	62,803
N2OA	N2OA	P	2016	0,75	62,803
N2OA	N2OA	P	2017	0,37	62,803
N2OA	N2OA	P	2018	0,33	62,803
N2OA	N2OA	P	2019	0,33	62,803
N2OA	N3OA	P	2015	1	62,803
N2OA	N3OA	P	2016	0,75	62,803
N2OA	N3OA	P	2017	0,37	62,803
N2OA	N3OA	P	2018	0,33	62,803
N2OA	N3OA	P	2019	0,33	62,803
N2OV	N2OV	P	2015	0,42	5,989
N2OV	N2OV	P	2016	0,84	5,989



A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
PIG	FPIG	A	2016	1	4,8
PIG	FPIG	A	2016	1	4,8
R2DA	R2DA	P	2015	0,77	16,384
R2DA	R2DA	P	2016	0,91	16,384
R2DA	R2DA	P	2017	0,91	16,384
R2DA	R2DA	P	2018	0,98	16,384
R2DA	R2DA	P	2019	1	16,384
R2EP	R2EP	P	2015	1	26,174
R2EP	R2EP	P	2016	0,41	26,174
R2EP	R2EP	P	2017	0,44	26,174
R2EP	R2EP	P	2018	0,46	26,174
R2EP	R2EP	P	2019	0,47	26,174
R2EP	R3EP	P	2015	1	26,174
R2EP	R3EP	P	2016	0,41	26,174
R2EP	R3EP	P	2017	0,44	26,174
R2EP	R3EP	P	2018	0,46	26,174
R2EP	R3EP	P	2019	0,47	26,174
R2NL	R2NL	P	2015	0,28	40,839
R2NL	R2NL	P	2016	0,3	40,839
R2NL	R2NL	P	2017	0,48	40,839
R2NL	R2NL	P	2018	1	40,839
R2NL	R2NL	P	2019	0,39	40,839
R2OG	R2OG	P	2015	0,45	5,59
R2OG	R2OG	P	2016	0,9	5,59
R2OG	R2OG	P	2017	1	5,59
R2OG	R2OG	P	2018	0,98	5,59
R2OG	R2OG	P	2019	0,95	5,59
R2TZ	R2TZ	P	2015	0,49	14,52
R2TZ	R2TZ	P	2016	1	14,52
R2TZ	R2TZ	P	2017	0,78	14,52
R2TZ	R2TZ	P	2018	0,77	14,52
R2TZ	R2TZ	P	2019	0,77	14,52
R2UK	S2RE	P	2015	0,29	8,634
R2UK	S2RE	P	2016	0,68	8,634
R2UK	S2RE	P	2017	1	8,634
R2UK	S2RE	P	2018	1	8,634
R2UK	S2RE	P	2019	1	8,634
R2UK	S3RE	P	2015	0,29	8,634
R2UK	S3RE	P	2016	0,68	8,634
R2UK	S3RE	P	2017	1	8,634
R2UK	S3RE	P	2018	1	8,634
R2UK	S3RE	P	2019	1	8,634
R2UK	S4RE	P	2015	0,29	8,634
R2UK	S4RE	P	2016	0,68	8,634
R2UK	S4RE	P	2017	1	8,634

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
R2UK	S4RE	P	2018	1	8,634
R2UK	S4RE	P	2019	1	8,634
R2WE	R2WE	P	2015	1	5,53
R2WE	R2WE	P	2016	1	5,53
R2WE	R2WE	P	2017	1	5,53
R2WE	R2WE	P	2018	1	5,53
R2WE	R2WE	P	2019	1	5,53
R2WE	R3WE	P	2015	1	5,53
R2WE	R3WE	P	2016	1	5,53
R2WE	R3WE	P	2017	1	5,53
R2WE	R3WE	P	2018	1	5,53
R2WE	R3WE	P	2019	1	5,53
S2AP	S2AP	P	2015	0,57	7,362
S2AP	S2AP	P	2016	1	7,362
S2AP	S2AP	P	2017	1	7,362
S2AP	S2AP	P	2018	1	7,362
S2AP	S2AP	P	2019	1	7,362
S2AP	S3AP	P	2015	0,57	7,362
S2AP	S3AP	P	2016	1	7,362
S2AP	S3AP	P	2017	1	7,362
S2AP	S3AP	P	2018	1	7,362
S2AP	S3AP	P	2019	1	7,362
S2CM	S2CM	P	2015	0,34	7,348
S2CM	S2CM	P	2016	0,75	7,348
S2CM	S2CM	P	2017	0,97	7,348
S2CM	S2CM	P	2018	1	7,348
S2CM	S2CM	P	2019	0,96	7,348
S2GE	S2GE	P	2015	1	36,301
S2GE	S2GE	P	2016	0,62	36,301
S2GE	S2GE	P	2017	0,72	36,301
S2GE	S2GE	P	2018	0,78	36,301
S2GE	S2GE	P	2019	0,67	36,301
S2IE	S2IE	P	2015	0,29	8,968
S2IE	S2IE	P	2016	0,75	8,968
S2IE	S2IE	P	2017	1	8,968
S2IE	S2IE	P	2018	1	8,968
S2IE	S2IE	P	2019	1	8,968
S2IE	S3IE	P	2015	0,29	8,968
S2IE	S3IE	P	2016	0,75	8,968
S2IE	S3IE	P	2017	1	8,968
S2IE	S3IE	P	2018	1	8,968
S2IE	S3IE	P	2019	1	8,968
S2ND	S2ND	P	2015	1	5,53
S2ND	S2ND	P	2016	1	5,53
S2ND	S2ND	P	2017	1	5,53

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
S2ND	S2ND	P	2018	1	5,53
S2ND	S2ND	P	2019	1	5,53
S2ND	S3ND	P	2015	1	5,53
S2ND	S3ND	P	2016	1	5,53
S2ND	S3ND	P	2017	1	5,53
S2ND	S3ND	P	2018	1	5,53
S2ND	S3ND	P	2019	1	5,53
S2NW	S2NW	P	2015	0,27	5,53
S2NW	S2NW	P	2016	0,99	5,53
S2NW	S2NW	P	2017	0,97	5,53
S2NW	S2NW	P	2018	0,98	5,53
S2NW	S2NW	P	2019	1	5,53
S2QU	S2QU	P	2015	0,41	8,09
S2QU	S2QU	P	2016	0,63	8,09
S2QU	S2QU	P	2017	0,83	8,09
S2QU	S2QU	P	2018	1	8,09
S2SD	S2SD	P	2015	0,36	21,027
S2SD	S2SD	P	2016	0,92	21,027
S2SD	S2SD	P	2017	1	21,027
S2SD	S2SD	P	2018	0,9	21,027
S2SD	S2SD	P	2019	0,9	21,027
S2YN	S2YN	P	2015	0,69	7,487
S2YN	S2YN	P	2016	0,72	7,487
S2YN	S2YN	P	2017	0,78	7,487
S2YN	S2YN	P	2018	0,89	7,487
S2YN	S2YN	P	2019	1	7,487
SBD	FSBD	P	2015	1	6,78
SBD	FSBD	P	2016	0,65	6,78
SBD	FSBD	P	2017	0,26	6,78
SBD	FSBD	P	2018	1	6,78
SBD	FSBD	P	2019	1	6,78
SED	FSED	P	2015	1	7,04
SED	FSED	P	2016	0,33	7,04
SED	FSED	P	2017	0,2	7,04
SED	FSED	P	2018	1	7,04
SED	FSED	P	2019	1	7,04
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2015	1	171
SMP	FSMP	A	2016	1	171

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
SMP	FSMP	A	2016	1	171
STD	FSTD	P	2015	1	18,5
STD	FSTD	P	2016	0,27	18,5
STD	FSTD	P	2017	0,14	18,5
STD	FSTD	P	2018	0,1	18,5
STD	FSTD	P	2019	0,1	18,5
SUD	FSUD	P	2015	1	14,03
SUD	FSUD	P	2016	0,14	14,03
SUD	FSUD	P	2017	0,13	14,03
SUD	FSUD	P	2018	0,1	14,03
SUD	FSUD	P	2019	0,1	14,03
SVD	FSID	P	2015	0,57	6,12
SVD	FSID	P	2016	0,12	6,12
SVD	FSID	P	2017	0,17	6,12
SVD	FSID	P	2018	0,93	6,12
SVD	FSID	P	2019	1	6,12
T1NE	T1NE	P	2015	0,4	42,52
T1NE	T1NE	P	2016	1	42,52
T1NE	T1NE	P	2017	0,4	42,52
T1NE	T1NE	P	2018	0,24	42,52
T1NE	T1NE	P	2019	0,42	42,52
T2KA	T2KA	P	2015	1	41,773
T2KA	T2KA	P	2016	0,95	41,773
T2KA	T2KA	P	2017	0,94	41,773
T2KA	T2KA	P	2018	0,98	41,773
T2KA	T2KA	P	2019	1	41,773
T2NE	T2NE	P	2015	0,35	26,157
T2NE	T2NE	P	2016	1	26,157
T2NE	T2NE	P	2017	0,41	26,157
T2NE	T2NE	P	2018	0,42	26,157
T2NE	T2NE	P	2019	0,42	26,157
T2OT	T2OT	P	2015	0,29	15,517
T2OT	T2OT	P	2016	0,7	15,517
T2OT	T2OT	P	2017	0,46	15,517
T2OT	T2OT	P	2018	1	15,517
T2OT	T2OT	P	2019	0,67	15,517
T2QI	T2QI	P	2015	0,92	21,334
T2QI	T2QI	P	2016	1	21,334
T2QI	T2QI	P	2017	0,59	21,334
T2QI	T2QI	P	2018	0,56	21,334
T2QI	T2QI	P	2019	0,56	21,334
T2SC	T2SC	P	2015	0,28	29,3
T2SC	T2SC	P	2016	1	29,3
T2SC	T2SC	P	2017	0,91	29,3
T2SC	T2SC	P	2018	0,93	29,3

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
T2SC	T2SC	P	2019	0,92	29,3
U2BL	U2BL	P	2015	0,55	7,671
U2BL	U2BL	P	2016	0,55	7,671
U2BL	U2BL	P	2017	0,76	7,671
U2BL	U2BL	P	2018	0,98	7,671
U2BL	U2BL	P	2019	1	7,671
U2BS	U2BS	P	2015	0,42	74,68
U2BS	U2BS	P	2016	1	74,68
U2BS	U2BS	P	2017	0,59	74,68
U2BS	U2BS	P	2018	0,56	74,68
U2BS	U2BS	P	2019	0,51	74,68
U2NI	U2NI	P	2015	0,39	8,152
U2NI	U2NI	P	2016	0,68	8,152
U2NI	U2NI	P	2017	0,9	8,152
U2NI	U2NI	P	2018	0,93	8,152
U2NI	U2NI	P	2019	1	8,152
V2O	V2O	P	2015	0,59	6,96
V2O	V2O	P	2016	0,62	6,96
V2O	V2O	P	2017	0,75	6,96
V2O	V2O	P	2018	0,82	6,96
V2O	V2O	P	2019	1	6,96
V2O	V3O	P	2015	0,59	6,96
V2O	V3O	P	2016	0,62	6,96
V2O	V3O	P	2017	0,75	6,96
V2O	V3O	P	2018	0,82	6,96
V2O	V3O	P	2019	1	6,96
V2O	V4O	P	2015	0,59	6,96
V2O	V4O	P	2016	0,62	6,96
V2O	V4O	P	2017	0,75	6,96
V2O	V4O	P	2018	0,82	6,96
V2O	V4O	P	2019	1	6,96
V2VU	V2VU	P	2015	0,93	16,632
V2VU	V2VU	P	2016	1	16,632
V2VU	V2VU	P	2017	1	16,632
V2VU	V2VU	P	2018	1	16,632
V2VU	V2VU	P	2019	1	16,632
V2VU	V3VU	P	2015	0,93	16,632
V2VU	V3VU	P	2016	1	16,632
V2VU	V3VU	P	2017	1	16,632
V2VU	V3VU	P	2018	1	16,632
V2VU	V3VU	P	2019	1	16,632
V2W	V2W3	P	2015	0,26	5,53
V2W	V2W3	P	2016	0,88	5,53
V2W	V2W3	P	2017	0,86	5,53
V2W	V2W3	P	2018	0,86	5,53

A_MARGIN_CLASS_CODE	A_PRODUCT_ID	MP_Flag	A_EXP_YEAR	MaturityFactor_NEW	MarginParameter_New
V2W	V2W3	P	2019	1	5,53
W2MT	W2MT	P	2015	1	5,53
W2MT	W2MT	P	2016	1	5,53
W2MT	W2MT	P	2017	1	5,53
W2MT	W2MT	P	2018	1	5,53
W2MT	W2MT	P	2019	1	5,53
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2015	1	56
WHY	FWHY	A	2016	1	56
WHY	FWHY	A	2016	1	56
X2CA	X2CA	P	2015	0,44	36,529
X2CA	X2CA	P	2016	0,95	36,529
X2CA	X2CA	P	2017	0,96	36,529
X2CA	X2CA	P	2018	1	36,529
X2CA	X2CA	P	2019	0,97	36,529
Z2UR	Z2UR	P	2015	0,32	7,854
Z2UR	Z2UR	P	2016	0,48	7,854
Z2UR	Z2UR	P	2017	0,62	7,854
Z2UR	Z2UR	P	2018	1	7,854
Z2UR	Z2UR	P	2019	0,82	7,854