

VAR DATA FLOWS

For Italian Markets

MARCH, 2023



DM01 – Derivatives/Equities MtM and Premium Margins

Corresponding reports:

Send phase: Periodic/Request
 Data File ID: **DM01**
 Record Length: 247

Content: Contains MtM and Premium Margins per portfolio ISIN net position at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t/t+1
Currency	3	A	EUR/USD
ISIN	12	A	
Symbol	6	A	
Underlying ISIN	12	A	
Asset Type	1	A	C=Cash/O=Option/F=Future
Exercised/Assigned	1	A	E/A
Future Type	6	A	BLANK/PEU
Description	30	A	
Settlement Date/Expiry Date	8	N	Format yyyyymmdd
Principal	26,6	N	
Position type	1	A	L=Long/S=Short
Multiplier	6,1	N	
Strike Price	13,6	N	
Current Price	13,6	N	
Current Underlying Price	13,6	N	
MtM/Premium Margin	26,6	N	(+: Debit, -: Credit)
Settlement Currency	3	A	EUR
Exchange rate	11,6	N	1 for Currency = EUR
MtM/Premium Margin EUR	26,6	N	MtM/Premium Margin * Exchange rate (+: Debit, -: Credit)

DM02 – Derivatives/Equities Initial Margin – Expected shortfall

Corresponding reports: MN16
Send phase: Periodic/Request
Data File ID: **DM02**
Record Length: 84

Content: Contains ES of portfolio value variations in ordinary and stressed condition at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t/t+1
Settlement Currency	3	A	EUR
Ordinary ES	26,6	N	
Stressed ES	26,6	N	

DM03 – Derivatives/Equities Initial Margins - Details

Corresponding reports: MN17
 Send phase: Periodic/Request
 Data File ID: **DM03**
 Record Length: 396

Content: Contains Initial Margins details per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t
Settlement Currency	3	A	EUR
MtM / Premium Margins	26,6	N	
Ordinary ES	26,6	N	
Stressed ES	26,6	N	
Decorrelation Ordinary ES	26,6	N	
Decorrelation Stressed ES	26,6	N	
Decorrelation Add On Ordinary	26,6	N	
Decorrelation Add On Stressed	26,6	N	
Concentration Add On	26,6	N	
Liquidity Add On	26,6	N	
Wrong-way Risk Add On	26,6	N	
Settlement Add On	26,6	N	
Additional Margins	26,6	N	
Daily Stress Add On	26,6	N	
Monthly Stress Add On	26,6	N	

DM04 – Derivatives/Equities Total Margins

Corresponding reports: MN18
Send phase: Periodic/Request
Data File ID: **DM04**
Record Length: 58

Content: Contains Total Margins per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Settlement Currency	3	A	EUR
Portfolio Configuration	3	A	t
Total Margins	26,6	N	

DM05 – Fail Derivatives/Equities MtM and Premium Margins

Corresponding reports:

Send phase: Periodic/Request
 Data File ID: **DM05**
 Record Length: 247

Content: Contains MtM Margins per portfolio ISIN net fail position at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t/t+1
Currency	3	A	EUR/USD
ISIN	12	A	
Symbol	6	A	
Underlying ISIN	12	A	
Asset Type	1	A	C=Cash/O=Option/F=Future
Exercised/Assigned	1	A	E/A
Future Type	6	A	BLANK/PEU
Description	30	A	
Settlement Date/Expiry Date	8	N	Format yyymmdd
Principal	26,6	N	
Position type	1	A	L=Long/S=Short
Multiplier	6,1	N	
Strike Price	13,6	N	
Current Price	13,6	N	
Current Underlying Price	13,6	N	
MtM/Premium Margin	26,6	N	(+: Debit, -: Credit)
Settlement Currency	3	A	EUR
Exchange rate	11,6	N	1 for Currency = EUR
MtM/Premium Margin EUR	26,6	N	MtM/Premium Margin * Exchange rate (+: Debit, -: Credit)

DM06 – Fail Derivatives/Equities Initial Margin – Expected shortfall

Corresponding reports: MF16
 Send phase: Periodic/Request
 Data File ID: **DM06**
 Record Length: 84

Content: Contains ES of portfolio value variations per portfolio in ordinary and stressed condition at a given Evaluation date for Fail positions

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Settlement Currency	3	A	EUR
Portfolio Configuration	3	A	t/t+1
Ordinary ES	26,6	N	
Stressed ES	26,6	N	

DM07 – Fail Derivatives/Equities Initial Margins - Details

Corresponding reports: MF17
 Send phase: Periodic/Request
 Data File ID: **DM07**
 Record Length: 396

Content: Contains Initial Margins details per portfolio at a given Evaluation date for Fail positions

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t
Settlement Currency	3	A	EUR
MtM / Premium Margins	26,6	N	
Ordinary ES	26,6	N	
Stressed ES	26,6	N	
Decorrelation Ordinary ES	26,6	N	
Decorrelation Stressed ES	26,6	N	
Decorrelation Add On Ordinary	26,6	N	
Decorrelation Add On Stressed	26,6	N	
Concentration Add On	26,6	N	
Liquidity Add On	26,6	N	
Wrong-way Risk Add On	26,6	N	
Settlement Add On	26,6	N	
Additional Margins	26,6	N	
Daily Stress Add On	26,6	N	
Monthly Stress Add On	26,6	N	

DM08 – Fail Derivatives/Equities Total Margins

Corresponding reports: MF18
 Send phase: Periodic/Request
 Data File ID: **DM08**
 Record Length: 58

Content: Contains Total Margins per portfolio at a given Evaluation date for Fail positions

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Settlement Currency	3	A	EUR
Portfolio Configuration	3	A	t
Total Margins	26,6	N	Max(0;H+A)

DM09 – Futures Variation Margins

Corresponding reports: MN19
 Send phase: Periodic/Request
 Data File ID: **DM09**
 Record Length: 239

Content: Contains MtM and Premium Margins per portfolio ISIN net position at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	NET/DER/MTA
Portfolio Configuration	3	A	t/t+1
Currency	3	A	EUR/USD
ISIN	12	A	
Symbol	6	A	
Underlying ISIN	12	A	
Description	30	A	
Expiry Date	8	N	Format yyyyymmdd
Principal	26,6	N	
Position type	1	A	L=Long/S=Short
Multiplier	6,1	N	
Previous Close Position / New Trade	2	A	PC= Previous Close / NT = New Trade
Trade Price/Previous Close Price	13,6	N	
Current Price	13,6	N	
Variation Margin	26,6	N	(+: Debit, -: Credit)
Settlement Currency	3	A	EUR
Exchange rate	11,6	N	1 for Currency = EUR
Variation Margin EUR	26,6	N	Variation Margin * Exchange rate (+: Debit, -: Credit)

DM14 – Derivatives/Equities Total Margins calculated separately by Settlement Group

Corresponding reports: MN20
 Send phase: Periodic/Request
 Data File ID: **DM14**
 Record Length: 58

Content: Contains Total Margins per portfolio at a given Evaluation date calculated separately by Settlement Group

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyyymmdd
Member	5,0	N	
General Clearing Member	5,0	N	
Account	1	A	F/C
Sub-Account	4	A	
Settlement Group	3	A	DER/MTA
Settlement Currency	3	A	EUR
Portfolio Configuration	3	A	t
Total Margins	26,6	N	Max(0; Additional Margins+ MtM / Premium Margins)