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 yyyymmdd
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 yyyymmdd
Trading Venue	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 yyyymmdd
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: 240

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

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
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 EUR	26.6	N	A = SOMMA MTM/PREMIUM_MARGIN_SETTLEMENT_CURRENCY PORTFOLIO_CONFIGURATION = t (MtM Margins) (+: DEBITO, -: CREDITO)
Ordinary ES	26,6	N	B = SOMMA Ordinary ES PORTFOLIO_CONFIGURATION = t (Initial Margins - ES) (+: DEBITO)
Stressed ES	26,6	N	C = SOMMA Stressed ES PORTFOLIO_CONFIGURATION = t (Initial Margins - ES) (+: DEBITO)
Decorrelation Ordinary ES	26.6	N	D = SOMMA Ordinary ES DECO PORTFOLIO_CONFIGURATION = t (decorao) (+: DEBITO)
Decorrelation Stressed ES	26.6	N	E = SOMMA Stressed ES DECO PORTFOLIO_CONFIGURATION = t (decorao) (+: DEBITO)
Decorrelation Add On Ordinary	26.6	N	F = (1-DECORRELATION_PARAMETER)*(D-B)
Decorrelation Add On Stressed	26.6	N	G = (1-DECORRELATION_PARAMETER)*(E-C)
Additional Margins	26.6	N	H = MAX(ORDINARY_WEIGHT*(B+F)+STRESS_WEIGHT*(C+G);B+F)

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 yyyymmdd
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)

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 yyyymmdd
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 yyyymmdd
Trading Venue	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 yyyymmdd
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: 240

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 yyyymmdd
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
MtM / Premium Margins EUR	26.6	N	A = SOMMA MTM/PREMIUM_MARGIN_SETTLEMENT_CURRENCY PORTFOLIO_CONFIGURATION = t (MtM Margins) (+: DEBITO, -: CREDITO)
Ordinary ES	26,6	N	B = SOMMA Ordinary ES PORTFOLIO_CONFIGURATION = t (Initial Margins - ES) (+: DEBITO)
Stressed ES	26,6	N	B = SOMMA Stressed ES PORTFOLIO_CONFIGURATION = t (Initial Margins - ES) (+: DEBITO)
Decorrelation Ordinary ES	26.6	N	D = SOMMA Ordinary ES DECO PORTFOLIO_CONFIGURATION = t (decorao) (+: DEBITO)
Decorrelation Stressed ES	26.6	N	E = SOMMA Stressed ES DECO PORTFOLIO_CONFIGURATION = t (decorao) (+: DEBITO)
Decorrelation Add On Ordinary	26.6	N	F = (1-DECORRELATION_PARAMETER)*(D-B)
Decorrelation Add On Stressed	26.6	N	G = (1-DECORRELATION_PARAMETER)*(E-C)
Additional Margins	26.6	N	H = MAX(ORDINARY_WEIGHT*(B+F)+STRESS_WEIGHT*(C+G);B+F)

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 yyyymmdd
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 yyyymmdd
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 yyyymmdd
Trading Venue	26,6	N	
Position type	1	A	L=Long/S=Short
Multiplier	6,1	N	
Previous Close Position / New Trade	13,6	N	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)