

DM01 – Derivatives/Equities MtM and Premium Margins

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 yyymdd
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 E/A
Exercised/Assigned	1	A	
Future Type	6	A	BLANK/PEU
Description	30	A	
Settlement Date/Expiry Date	8	N	Format yyymdd
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

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

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	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	
Additional Margins	26.6	N	

DM04 – Derivatives/Equities Total Margins

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

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 E/A
Exercised/Assigned	1	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

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

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	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	
Additional Margins	26.6	N	

DM08 – Fail Derivatives/Equities Total Margins

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	

DM09 – Futures Variation Margins

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

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 yyymmdd
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	

DM20 – Derivatives/Equities Price Scenarios

Send phase: Periodic/Request
Data File ID: **DM20**
Record Length: 239

Content: Contains price's scenarios at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyyymmdd
Scenario	1	A	
ISIN	12	A	
Asset Type	1	A	C=Cash/O=Option/F=Future
Option Type	1	A	P=Put/C=Call
Symbol	6	A	
Underlying ISIN	12	A	
Maturity Date	8,0	N	Format yyyyymmdd
Multiplier	6,1	N	
Strike Price	13,6	N	
Settlement Currency	3	A	EUR
Scenario Reference Date	8,0	N	Format yyyyymmdd
Revalued Price	13,6	N	