

DERIVATIVES DATA FLOWS Commodities

JUNE 2024



EURONEXT CLEARING



EURONEXT CLEARING

Table of contents

1.1	DM05 - Commodity Derivatives Mark-to-market Margins.....	3
1.2	DM06 - Commodity Derivatives Margin Breakdown	4
1.3	DM07 - Commodity Derivatives Initial Margins.....	5
1.4	DM08 - Commodity Derivatives Total Margins	6
CONTACTS		7

1.1 DM05 - Commodity Derivatives Mark-to-market Margins

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day
Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to the Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated
ISIN Code	12	A		
Currency	3	A		ISO product denomination currency (ISO 4217, 3 chars code)
Multiplier	20,5	N		
Positions Quantity	20,3	N		Net number of contracts: a positive value represents a long (buy) position, a negative value represents a short (sell) position
Current Price	20,5	N		
Mark-to-market Margins EUR	20,8	N		A positive value represents a debt, a negative value represents a credit
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

1.2 DM06 - Commodity Derivatives Margin Breakdown

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day
Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated
Mark-to-market Margins EUR (MTM)	20,8	N		A positive value represents a debt, a negative value represents a credit
Initial Margins (IM)	20,8	N		The breakdown of this item can be retrieved in the DM07 data flow (sum across Product Groups (PGs) of $\text{MAX}((\text{OIM}_{\text{PG}} + \text{ODAO}_{\text{PG}}) * \text{OW} + (\text{SIM}_{\text{PG}} + \text{SDAO}_{\text{PG}}) * \text{SW}; \text{OIM}_{\text{PG}} + \text{ODAO}_{\text{PG}}))$) A positive value represents a debt
Close To Delivery Initial Margins (CTDIM)	20,8	N		A positive value represents a debt
Delivery Initial Margins (DIM)	20,8	N		A positive value represents a debt
Liquidity Add-On (LAO)	20,8	N		A positive value represents a debt
Concentration Add-On (CAO)	20,8	N		A positive value represents a debt
Settlement Add-On (SAO)	20,8	N		A positive value represents a debt
Monthly Stress Add-On (MSAO)	20,8	N		A positive value represents a debt
Daily Stress Add-On (DSAO)	20,8	N		A positive value represents a debt
Total Margins	20,8	N		$= \text{MAX}(\text{IM} + \text{LAO} + \text{CAO} + \text{CTDIM} + \text{MTM}; 0) + \text{SAO} + \text{DIM} + \text{MSAO} + \text{DSAO}$ A positive value represents a debt
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

1.3 DM07 - Commodity Derivatives Initial Margins

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day
Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to the Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated
Product Group	20	A		Product group
Ordinary Weight (OW)	1,2	N	$0 \leq OW \leq 1$	
Stressed Weight (SW)	1,2	N	$0 \leq SW \leq 1$	
Ordinary Initial Margins (OIM)	20,8	N		A positive value represents a debt
Stressed Initial Margins (SIM)	20,8	N		A positive value represents a debt
Ordinary Decorrelation Add-On (ODAO)	20,8	N		A positive value represents a debt
Stressed Decorrelation Add-On (SDAO)	20,8	N		A positive value represents a debt
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

1.4 DM08 - Commodity Derivatives Total Margins

Field Name	Length	Type	Values	Description
Version	4,0	N		Progressive version of the report during the day
Clearing Member	4,0	N		Clearing Member code
Margin Account ID	20	A		Margin Account associated to the Position Account
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated
Total Margins	20,8	N		A positive value represents a debt
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex. 2018-07-25-15.30.00)	

Contacts

Euronext Clearing

Risk management

ccp-rm.group@euronext.com

www.euronext.com

This document is for information purposes only. The information and materials contained in this document are provided 'as is' and This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this publication shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at euronext.com/terms-use.

© 2024, Euronext N.V. - All rights reserved.



euronext.com/post-trade/euronext-clearing