DERIVATIVES DATA FLOWS Equities

JUNE 2024

EURONEXT CLEARING

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Table of contents

1.1 DM01 - MtM at Margin Account Level 3
1.2 DM02 - Initial Margin Breakdown 5
1.3 DM04 - Total Margin Breakdown Cross Asset Class 6

CONTACTS 7

EURONEXT CLEARING

1.1 DM01 - MtM at Margin Account Level

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Margin Account ID	20	A		Informational - 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		
Side	1	A	"B" = Buy "S" = Sell	Indicates if the Clearing Member Is Buying or Selling securities.
Positions Quantity	20,3	N		Positive values represent long securities positions (CM buys securities). Negative values represent short securities positions (CM sells securities). Represents remaining quantity in the case of partial settlement (fails are reported in the original PA or in a dedicated fails PA).
Quantity Type	1	A	"U" = Unit "F" = Face Value	
Positions Amount	20,4	N		Cash amount of the position (including Accrued interest when relevant). Positive value represents a long position (CM is creditor). Negative value represents a short position (CM is debit or). Remaining amount in the case of partial settlement (reported in the original PA or in the dedicated fails PA).
Currency	3	A		ISO product denomination currency (ISO 4217, 3 chars code)
Asset Type	4	A	"CASH"=Cash "OPT"=Options "FUT"=Future "BOND" = Cash Bond	Cash/Option/Future/Bond
Underlying ISIN	12	A		

EURONEXT CLEARING

Current Price	20,5	N		
Current Underlying Price	20,5	N		
Exercised/Assigned	1	A	"E" =Exercised "A" = Assigned	Empty otherwise
Settlement Type	1	A	"C" = Cash "P" = Physical	Empty otherwise
Settlement Date/Expiry Date	10	T	Format yyyy-MM-dd	
Strike Price	20,5	N		
Multiplier	20,5	N		
MtM	20,8	N		Mark-to-Market in instrument currency. Positive value for debt. Negative value credit.
Fx Rate	20,5	N		FX Rate as Product Currency/Clearing Currency
MtM EUR	20,8	N		Mark-to-Market in Euro Positive value for debt. Negative value for credit.
Net Options Value	20,8	N		
Net Options Value EUR	20,8	N		
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	
Status Indicator	2	A	"F"=Failing position	Empty or "F" if instruction is failing.

EURONEXT CLEARING

1.2 DM02 - Initial Margin Breakdown

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Segment	1	A	1=Cash and Financial Derivatives 2=Bonds	Provides the asset classes : Cash and Financial Derivatives or Bonds
Margin Account ID	20	A		Informational - Margin Account associated to the Position Account.
Collateral Account ID	20	A		Collateral Account to which the Margin Account is associated.
Status Indicator	1	A	"F"=Failing positions	Empty or "F"
MtM EUR	20,8	N		Mark-to-Market in Euro Positive value for debt. Negative value for credit.
Diversified Expected Shortfall (DES)	20,8	N		DES:= Diversified expected shortfall.
Diversified Stressed Expected Shortfall (DSES)	20,8	N		DSES:= Diversified Stressed expected shortfall.
Undiversified Expected Shortfall (UES)	20,8	N		UES: Sum of the Expected Shortfall at position level.
Undiversified Stressed Expected Shortfall (USES)	20,8	N		USES:= Sum of the stressed Expected Shortfall at position level.
Decorrelation Add-On (DAO)	20,8	N		DAO:= [UES - DES]* (1 - Decorrelation_Parameter)
Stressed Decorrelation Add-on (SDAO)	20,8	N		SDAO:= [USES - DSES]*(1 - Decorrelation_Parameter)
Concentration Add-On (CAO)	20,8	N		
Liquidity Add-On (LAO)	20,8	N		

EURONEXT CLEARING

Wrong-way Risk Add-On (WWRAO)	20,8	N		
Settlement Add-On (SAO)	20,8	N		
Initial Margin (IM)	20,8	N		IM:= Max(0;MAX[DES + DAO; Weight*(DES + DAO) + (1-Weight)*(DSES + SDAO)] + CAO + LAO + WWRAO + MtM) + SAO
Daily Stress Add-On (DSAO)	20,8	N		
Monthly Stress Add-On (MSAO)	20,8	N		
Total Margins	20,8	N		Total Margin:= IM + DSAO + MSAO
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

1.3 DM04 - Total Margin Breakdown Cross Asset Class

Field Name	Length	Type	Values	Description
Version	4,0	N		Indicates the progressive version of the report during the day.
Clearing Member	4,0	N		Clearing Member Code.
Segment	1	A	1=Cash and Financial Derivatives 2=Bonds	Provides the Asset Class/Segment: Cash and Financial Derivatives or Bonds
Status Indicator	1	A	"F" =Failing positions	Empty or "F"
Margin Account ID	20	A		Informational - 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		Total Margin:= IM + DSAO + MSAO
Total Margins per Asset Class	20,8	N		Sum of all total Margin for a specific asset class
Last Update Date & Time	19	T	Format yyyy-MM-dd-hh.mm.ss (ex: 2018-07-27-15.30.00)	

Contacts

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