

# POWER DERIVATIVES DATA FLOWS

DECEMBER 2024



EURONEXT CLEARING



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## 1.1 DM09 - Margin breakdown

Field Name	Length	Type	Values	Description
<b>Version</b>	4,0	N		Progressive version of the report during the day
<b>Clearing Member</b>	4,0	N		Clearing Member code
<b>Margin Account ID</b>	20	A		Margin Account associated to the Position Account
<b>Collateral Account ID</b>	20	A		Collateral Account to which the Margin Account is associated
<b>Ordinary Weight (OW)</b>	1,2	N	$0 \leq OW \leq 1$	
<b>Stressed Weight (SW)</b>	1,2	N	$0 \leq SW \leq 1$	
<b>Ordinary Initial Margins (OIM)</b>	20,8	N		A positive value represents a debt
<b>Stressed Initial Margins (SIM)</b>	20,8	N		A positive value represents a debt
<b>Ordinary Decorrelation Add-On (ODAO)</b>	20,8	N		A positive value represents a debt
<b>Stressed Decorrelation Add-on (SDAO)</b>	20,8	N		A positive value represents a debt
<b>Initial Margins (IM)</b>	20,8	N		$= \max((OIM + ODAO) * OW + (SIM + SDAO) * SW; OIM + ODAO)$ A positive value represents a debt
<b>Liquidity Add-On (LAO)</b>	20,8	N		A positive value represents a debt
<b>Concentration Add-On (CAO)</b>	20,8	N		A positive value represents a debt
<b>Settlement Add-On (SAO)</b>	20,8	N		A positive value represents a debt
<b>Monthly Stress Add-On (MSAO)</b>	20,8	N		A positive value represents a debt
<b>Daily Stress Add-On (DSAO)</b>	20,8	N		A positive value represents a debt
<b>Total Margins</b>	20,8	N		$= IM + LAO + CAO + SAO + MSAO + DSAO$

A positive value represents a debt

<b>Last Update Date &amp; Time</b>	19	T	Format yyyy-MM- dd- hh.mm.ss (ex: 2018- 07-27- 15.30.00)
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## 1.2 DM10 - Total margins

Field Name	Length	Type	Values	Description
<b>Version</b>	4,0	N		Progressive version of the report during the day
<b>Clearing Member</b>	4,0	N		Clearing Member code
<b>Margin Account ID</b>	20	A		Margin Account associated to the Position Account
<b>Collateral Account ID</b>	20	A		Collateral Account to which the Margin Account is associated
<b>Total Margins</b>	20,8	N		A positive value represents a debt
<b>Last Update Date &amp; Time</b>	19	T	Format yyyy-MM- dd- hh.mm.ss (ex: 2018- 07-27- 15.30.00)	

# Contacts

## Euronext Clearing

### Risk management

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