Input Data Requirements for Margin Calculation

1. Overview

This document outlines the necessary input data fields required to accurately calculate margins for transactions or portfolios.

2. Required Data Fields

Field Name	Description	Data Type	Required
Trade ID	Unique identifier for each trade	String	Yes
Counterparty	Name or code of the transaction counterparty	String	Yes
Product Type	Type of product (e.g., Futures, Options, Swap)	String	Yes
Trade Date	Date the trade was executed	Date (YYYY-MM-DD)	Yes
Settlement Date	Date of final settlement	Date (YYYY-MM-DD)	Yes
Notional Amount	Total value or amount of the contract	Decimal	Yes
Currency	Contract currency code (e.g., USD, EUR)	String (3-char)	Yes
Market Value	Current market value of the trade/position	Decimal	Yes
Initial Margin	Initial margin rate or requirement	Decimal	Yes
Variation Margin	Variation margin required (if applicable)	Decimal	No
Collateral Value	Value of collateral posted or received	Decimal	No

3. Important Notes

- All required fields must be accurately provided for margin calculations to be performed correctly.
- Optional fields, if available, can refine margin estimates or provide additional context.
- Consistency in data formats (e.g., date, decimal points) is essential to avoid processing errors.
- Changes in input data may impact the calculated margin values; always ensure data is up to date.
- This document must be reviewed regularly and updated to reflect regulatory or business changes.