

# Derivative Figures (DKE)

## GSTP data on 220,000 certificates

- Extensive data in GSTP compatible formats
- Comprehensive certificate universe

At present, approximately 25% of the new issues are certificates which again proves that certificates are much appreciated by issuers as well as investors. Currently, the database of WM contains more than 220,000 German and international certificates.

Due to their complexity, the maintenance of these instruments within a database can be very time-consuming. However, it is essential that such data is provided in a structured form to allow an efficient analysis, verification and evaluation of the information.

With the Derivative Figures DKE product, WM can provide, besides the master data within GAT (e.g. the conversion ratio), further information and codes.

It includes the following data:

- Value at Risk figures provided by Deutscher Derivate Verband e.V.
- Allocation of the VAR figures to risk classes
- Reserves structure identifier (delivery as of 06/2011)
- Quanto identifier (delivery as of 06/2011)

The data are provided on the same day in the usual formats and manner.

Please do not hesitate to contact us for further queries.

Deutsche Bank 

 **DZ BANK**

**citigroup** 

**COMMERZBANK** 

HSBC  **Trinkaus**

**J.P.Morgan**

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