01.D50A – Positions

Corresponding reports: MS61
Send phase: Periodic/Request
Data File ID: **D50A**
Record Length: 162

Content: Contains Positions per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR/USD
ISIN	12	A	
Contract number	10	A	
Sovereign/Corp.	7	A	CORP/ES /IE/IT/PT/IT_REAL/ES_REAL
Trade type	6	A	CASH/REPO/FSREPO
Trade date	8,0	N	Format yyyymmdd
Spot settl. date	8,0	N	Format yyyymmdd
Term settl. date	8	A	Format yyyymmdd blank for Trade type = CASH
Principal	26,6	N	
Trade clean price	16,6	N	
Position type	1	A	L/S
Traded amount	26,6	N	
Repo rate	11	A	blank for Trade type = CASH

02.D50B – MtM Margins

Corresponding reports: MS62
Send phase: Periodic/Request
Data File ID: **D50B**
Record Length: 247

Content: Contains MtM Margins per portfolio position at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR/USD
ISIN	12	A	
Contract number	10	A	
Sovereign /Corp.	7	A	CORP/ES/IE/IT/PT/IT_REAL/ES_REAL
Trade type	6	A	CASH/REPO/FSREPO
Position type	1	A	L/S
Traded amount	26,6	N	equal to D50A Traded amount
MtM clean price	16,6	N	
Revalued amount	26,6	N	
Repo interest	26	A	blank for Trade type = CASH
Cl. repo interest	26	A	blank for Trade type = CASH
MtM margin	26,6	N	
Exchange rate	11,6	N	1 for Currency = EUR
~~Exch. rate haircut~~	~~5,4~~	~~N~~	~~0 for Currency = EUR~~
MtM margin EUR	26,6	N	MtM margin * Exchange rate ~~* (1 + Exch. rate haircut)~~

03.D50C – Corporate Initial Margins – Maturity classes

Corresponding reports: MS63
Send phase: Periodic/Request
Data File ID: **D50C**
Record Length: 74

Content: Contains Maturity class mapping per portfolio Corporate position at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR/USD
ISIN	12	A	
Position type	1	A	L/S
Net position amount	26,6	N	
Maturity (Y)	11,6	N	
Maturity class	2	A	31-35

04.D50D – Corporate Initial Margins – Initial Margins

Corresponding reports:	MS67
Send phase:	Periodic/Request
Data File ID:	**D50D**
Record Length:	149

Content: Contains Initial Margins per Corporate Maturity class per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR/USD
Maturity class	2	A	31-35
Net long position	20,6	N	
Net short position	20,6	N	
Margin interval	5,3	N	
Initial margin	26,6	N	Margin interval * max(Net long position, Net short position)
Exchange rate	11,6	N	1 for Currency = EUR
~~Exch. rate haircut~~	~~5,4~~	~~N~~	~~0 for Currency = EUR~~
Initial margin EUR	26,3	N	Initial margin * Exchange rate ~~* (1 + (Exch. rate haircut/100))~~

05.D50E – Sovereign Price Initial Margins – Payment flows

Corresponding reports: No report
Send phase: Periodic/Request
Data File ID: **D50E**
Record Length: 144

Content: Contains payment flows (mapped on relevant Sovereign curve tenors) of Sovereign-issued ISINs per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR
ISIN	12	A	
Sovereign issuer	7	A	ES/IE/IT/PT/IT_REAL/ES_REAL
Bond type	3	A	
Payment date	8,0	N	Format yyyymmdd
Payment flow	26,6	N	
Time to payment (Y)	11,6	N	
Down tenor (Y)	4,2	N	0.25-30
Net cash flow down	26,6	N	
Up tenor (Y)	4,2	N	0.25-30
Net cash flow up	26,6	N	

06.D50F – Sovereign Price Initial Margins – Mapped payment flows

Corresponding reports: MN13
Send phase: Periodic/Request
Data File ID: **D50F**
Record Length: 54

Content: Contains payment flows at market value mapped on relevant Sovereign curve tenors per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR
Sovereign issuer	7	A	ES/IE/IT/PT/IT_REAL/ES_REAL
Tenor (Y)	4,2	N	0.25-30
Net cash flow (mkt)	26,6	N	

07.D50G – Sovereign Price Initial Margins – Portfolio value variations

Corresponding reports: No report
Send phase: Periodic/Request
Data File ID: **D50G**
Record Length: 88

Content: Contains tails of unscaled and scaled portfolio value variations per Sovereign issuer per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR
Sovereign issuer	2	A	ES/IE/IT/PT
Tail events scaled	2,0	N	
Rank scaled	2,0	N	
Reference date scaled	8,0	N	Format yyyymmdd
Variation scaled	26,6	N	
Tail events unscaled	2,0	N	
Rank unscaled	2,0	N	
Reference date unscaled	8,0	N	Format yyyymmdd
Variation unscaled	26,6	N	

08.D50H – Sovereign Price Initial Margin – Expected shortfall

Corresponding reports: MN14
Send phase: Periodic/Request
Data File ID: **D50H**
Record Length: 102

Content: Contains ES of portfolio value variations per Sovereign issuer per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR
Sovereign issuer	2	A	ES/IE/IT/PT
Unscaled ES	26,6	N	
Scaled ES	26,6	N	
ES	26,6	N	max(Unscaled ES, Scaled ES)

11.D50I – Total Margins

Corresponding reports: MN15
Send phase: Periodic/Request
Data File ID: **D50I**
Record Length: 153

Content: Contains Total Margins per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Sovereign /Corp.	4	A	CORP/ES/IE/IT/PT
MtM Margins EUR	26.6	N	+: credit, -: debt **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Corp. In. Marg. EUR	26.6	N	+: debt (only) blank for Sovereign /Corp. = ES/IE/IT/PT **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Price ES	26.6	N	+: debt (only) blank for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Repo Conc. Add-on	26.6	N	+: debt (only) blank for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Decorrelation Add-on	26.6	N	+: debt (only) blank for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Idio. Conc. Add-on	26.6	N	+: debt (only) blank for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Sovereign/Corp. level)**
Total Margins	26.6	N	**Sum at Member-General clearing mbr-Account level of:** max(Corp. In. Marg. EUR – MtM Margins EUR, 0) for Sovereign /Corp. = CORP (in reality Exchange rate haircut would be applied to USD positions) max(Price ES + Repo Conc. Add-on + Decorrelation Add-on + Idio. Conc. Add-on– MtM Margins EUR, 0) for Sovereign /Corp. = ES/IE/IT/PT
Total Margins t+1	26.6	N	Same as Total Margins but in t+1 mode **(at Member-General clearing mbr-Account level)**
Settlement Add-on	26.6	N	max(Total Margins t+1 – Total Margins, 0) **(at Member-General clearing mbr-Account level)**

01.DF91 – Fail Positions

Corresponding reports: MS91
Send phase: Periodic/Request
Data File ID: **DF91**
Record Length: XXX

Content: Contains Positions in fail per portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR/USD
ISIN	12	A	
ID T2S	XXX	A	
Sovereign issuer/Corp.	7	A	CORP/ES /IE/IT/PT/IT_REAL/ES_REAL
Failed settl. date	8,0	N	Format yyyymmdd
Fail Bonis//Malis	1	A	B/M
N. of days in fail	2,0	N	Evaluation date – Failed settlement date + 1
End of validity	8,0	N	Format yyyymmdd
Sub-portfolio code	17,0	A	if Fail Bonis/Malis = B, then B if Fail Bonis/Malis = M, then M+_+ISIN+_+Number of days in fail
Principal	26,6	N	
Position type	1	A	L/S
Failed settl. amount	26,6	N	

02.DF92 – Fail MtM Margins

Corresponding reports: MS92
Send phase: Periodic/Request
Data File ID: **DF92**
Record Length: XXX

Content: Contains MtM Margins per portfolio position in fail at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR/USD
ISIN	12	A	
ID T2S	XXX	A	
Sovereign issuer/Corp.	7	A	CORP/ES/IE/IT/PT/IT_REAL/ES_REAL
Sub-portfolio code	17,0	A	
Position type	1	A	L/S
Failed settl. amount	26,6	N	equal to Positions' Failed settlement amount
MtM clean price	16,6	N	
Revalued amount	26,6	N	
MtM margin	26,6	N	
Exchange rate	11,6	N	1 for Currency = EUR
~~Exchange rate haircut~~	~~5,4~~	~~N~~	~~0 for Currency = EUR~~
MtM margin EUR	26,6	N	MtM margin * Exchange rate ~~* (1 + Exchange rate haircut)~~

03.DF93 – Fail Corporate Initial Margins – Maturity classes

Corresponding reports: MS93
Send phase: Periodic/Request
Data File ID: **DF93**
Record Length: XXX

Content: Contains Maturity class mapping per sub-portfolio Corporate position in fail at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR/USD
Sub-portfolio code	17,0	A	
ISIN	12	A	
Position type	1	A	L/S
Net position amount	26,6	N	
Maturity (Y)	11,6	N	
Maturity class	2	A	31-35

04.DF94 – Fail Corporate Initial Margins – Initial Margins

Corresponding reports: MS97
Send phase: Periodic/Request
Data File ID: **DF94**
Record Length: XXX

Content: Contains Initial Margins per Corporate Maturity class per fail sub-portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR/USD
Sub-portfolio code	17,0	A	
Maturity class	2	A	31-35
Net long position	20,6	N	
Net short position	20,6	N	
Margin interval	5,3	N	
Increase factor	5,3	N	If Sub-portfolio code = B, 0 If Sub-portfolio code = M+_+ISIN+_+ Number of days in fail, 0.1 * Number of days in fail
Initial margin	26,6	N	max(Net long position, Net short position) * Margin interval * (1 + Increase factor)
Exchange rate	11,6	N	1 for Currency = EUR
~~Exchange rate haircut~~	~~5,4~~	~~N~~	~~0 for Currency = EUR~~
Initial margin EUR	26,3	N	Initial margin * Exchange rate ~~* (1 + (Exchange rate haircut/100))~~

05.DF95 – Fail Sovereign Price Initial Margins – Payment flows

Corresponding reports: No report
Send phase: Periodic/Request
Data File ID: **DF95**
Record Length: XXX

Content: Contains payment flows (mapped on relevant Sovereign curve tenors) of Sovereign-issued ISINs per fail sub-portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR
Sub-portfolio code	17,0	A	
ISIN	12	A	
Sovereign issuer	7	A	ES/IE/IT/PT/IT_REAL/ES_REAL
Bond type	3	A	
Payment date	8,0	N	Format yyyymmdd
Payment flow	26.6	N	
Time to payment (Y)	11.6	N	
Down tenor (Y)	4.2	N	0.25-30
Net cash flow down	26.6	N	
Up tenor (Y)	4.2	N	0.25-30
Net cash flow up	26.6	N	

06.DF96 – Fail Sovereign Price Initial Margins – Mapped payment flows

Corresponding reports: MF13
Send phase: Periodic/Request
Data File ID: **DF96**
Record Length: XXX

Content: Contains payment flows at market value mapped on relevant Sovereign curve tenors per fail sub-portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
GCM	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR
Sub-portfolio code	17,0	A	
Sovereign issuer	7	A	ES/IE/IT/PT/IT_REAL/ES_REAL
Tenor (Y)	4.2	N	0.25-30
Net cash flow (mkt)	26.6	N	

07.DF97 – Fail Sovereign Price Initial Margins – Portfolio value variations

Corresponding reports: No report
Send phase: Periodic/Request
Data File ID: **DF97**
Record Length: XXX

Content: Contains tails of unscaled and scaled portfolio value variations per Sovereign issuer per fail sub-portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR
Sub-portfolio code	17,0	A	
Sovereign issuer	2	A	ES/IE/IT/PT
Tail events scaled	2,0	N	
Rank scaled	2,0	N	
Reference date scaled	8,0	N	Format yyyymmdd
Variation scaled	26,6	N	
Tail events unscaled	2,0	N	
Rank unscaled	2,0	N	
Reference date unscaled	8,0	N	Format yyyymmdd
Variation unscaled	26,6	N	

08.DF98 – Fail Sovereign Price Initial Margin – Expected shortfall

Corresponding reports: MF14
Send phase: Periodic/Request
Data File ID: **DF98**
Record Length: XXX

Content: Contains ES of portfolio value variations per Sovereign issuer per fail sub-portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing mbr	5,0	N	
Account	1	A	F/C
Currency	3	A	EUR
Sub-portfolio code	17,0	A	
Sovereign issuer	2	A	ES/IE/IT/PT
Unscaled ES	26.6	N	
Scaled ES	26.6	N	
ES	26.6	N	max(Unscaled ES, Scaled ES)

09.DF99 – Fail Total Margins

Corresponding reports: MF15
Send phase: Periodic/Request
Data File ID: **DF99**
Record Length: XXX

Content: Contains Total Margins per fail sub-portfolio at a given Evaluation date

Description	Len	Type	Notes
Evaluation date	8,0	N	Format yyyymmdd
Member	5,0	N	
General clearing member	5,0	N	
Account	1	A	F/C
Sub-portfolio code	17,0	A	
Sovereign/Corp.	4	A	CORP/ES/IE/IT/PT
MtM Margins EUR	26.6	N	+: credit, -: debt **(at Member-General clearing mbr-Account-Subportfolio code-Sovereign/Corp. level)**
Corp. In. Marg. EUR	26.6	N	+: debt (only) blank for Sovereign/Corp. = ES/IE/IT/PT **(at Member-General clearing mbr-Account-Subportfolio code-Sovereign/Corp. level)**
Price ES	26.6	N	+: debt (only) blank for Sovereign/Corp. = CORP **(at Member-General clearing mbr-Account-Subportfolio code-Sovereign/Corp. level)**
Decorrelation Add-on	26.6	N	+: debt (only) blank for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Subportfolio code-Sovereign/Corp. level)**
Idio. Conc. Add-on	26.6	N	+: debt (only) blank for Sovereign /Corp. = CORP **(at Member-General clearing mbr-Account-Subportfolio code-Sovereign/Corp. level)**
Total Margins Sub-p.	26.6	N	**Sum at Member-General clearing mbr-Account-Subportfolio code level of:** max(Corp. In. Marg. EUR – MtM Margins EUR, 0) for Sovereign/Corp. = CORP (in reality Exchange rate haircut would be applied to USD positions) max(Price ES + Decorrelation Add-on + Idio. Conc. Add-on – MtM Margins EUR, 0) for Sovereign/Corp. = ES/IE/IT/PT
Total Margins	26.6	N	**Sum at Member-General clearing mbr-Account level of:** Total Margins Sub-p.