

01.D50A – Positions

Corresponding reports: MS61
Send phase: Periodic/Request
Data File ID: **D50A**
Record Length: 161

Content: Contains Positions per portfolio at a given Evaluation date

| Description | Len | Type | Notes |
|----------------------|------|------|-------------------------------------------|
| Evaluation date | 8,0 | N | Format yyymmdd |
| Member | 5,0 | N | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | |
| 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 yyymmdd |
| Spot settl. date | 8,0 | N | Format yyymmdd 0 for Trade type = CASH |
| Term settl. date | 8,0 | A | Format yyymmdd |
| 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 | 0 for Trade type = CASH |

02.D50B – MtM Margins

Corresponding reports: MS62
Send phase: Periodic/Request
Data File ID: **D50B**
Record Length: 230

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

| Description | Len | Type | Notes |
|----------------------|------|------|---------------------------------|
| Evaluation date | 8,0 | N | Format yyymmdd |
| Member | 5,0 | N | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | |
| Isin | 12 | A | |
| Contract number | 10 | A | |
| Sovereign /Corp. | 7 | A | CORP/ES/E/IT/PT/IT_REAL/ES_REAL |
| Trade type | 6 | A | CASH/REPO/FSREPO |
| Position type | 1 | A | L/S |
| Traded amount | 26,6 | N | |
| MtM clean price | 16,6 | N | |
| Revalued amount | 26,6 | N | |
| Repo interest | 26,6 | A | 0 for Trade type = CASH |
| Cl. repo interest | 26,6 | A | 0 for Trade type = CASH |
| MtM margin | 26,6 | N | |
| MtM margin EUR | 26,6 | N | |

03.D50C – Corp. Add. 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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | 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.D50D – Corp. Add. Margins – Add. Margins

Corresponding reports: MS67
Send phase: Periodic/Request
Data File ID: **D50D**
Record Length: 133

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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | |
| Maturity class | 2 | A | 31-35 |
| Net long position | 26,6 | N | |
| Net short position | 26,6 | N | |
| Margin interval | 5,3 | N | |
| Additional margin | 26,6 | N | Margin interval * max(Net long position, Net short position) |
| Add. margin EUR | 26,3 | N | |

05.D50E – Sov. Price Ini. Margins – Payment Flows

Corresponding reports: No report
Send phase: Periodic/Request
Data File ID: **D50E**
Record Length: 149

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 | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| 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 – Sov. Price Ini. Margins – Mapping

Corresponding reports: MN13
Send phase: Periodic/Request
Data File ID: **D50F**
Record Length: 59

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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| 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 – Sov. Price Ini.Margins – Port. Value Var

Corresponding reports: No report
Send phase: Periodic/Request
Data File ID: **D50G**
Record Length: 148

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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | EUR |
| Sovereign issuer | 50 | A | ES/IE/IT/PT |
| Tail events scaled | 2,0 | N | |
| Rank scaled | 2,0 | N | |
| Reference date scaled | 8,0 | N | Format yyyyymmdd |
| Variation scaled | 26,6 | N | |
| Tail events unscaled | 2,0 | N | |
| Rank unscaled | 2,0 | N | |
| Reference date unscaled | 8,0 | N | Format yyyyymmdd |
| Variation unscaled | 26,6 | N | |

08.D50H – Sov. Price Ini.Margins – Expected Short.

Corresponding reports: MN14
Send phase: Periodic/Request
Data File ID: **D50H**
Record Length: 150

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 yyymmdd |
| Member | 5,0 | N | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | EUR |
| Sovereign issuer | 50 | 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: 257

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

| Description | Len | Type | Notes |
|----------------------|------|------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Evaluation date | 8,0 | N | Format yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General clearing mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Sovereign /Corp. | 4 | A | CORP/ES/IE/IT/PT +: credit, -: debt |
| MtM Margins EUR | 26.6 | N | (at Member-General clearing mbr-Account-Sovereign/Corp. level) |
| Corp. Add. Marg. EUR | 26.6 | N | +: debt (only) 0 for Sovereign /Corp. = ES/IE/IT/PT (at Member-General clearing mbr-Account-Sovereign/Corp. level) |
| Price ES | 26.6 | N | +: debt (only) 0 for Sovereign /Corp. = CORP (at Member-General clearing mbr-Account-Sovereign/Corp. level) |
| Repo add-on | 26.6 | N | +: debt (only) 0 for Sovereign /Corp. = CORP (at Member-General clearing mbr-Account-Sovereign/Corp. level) |
| Decorrelation add-on | 26.6 | N | +: debt (only) 0 for Sovereign /Corp. = CORP (at Member-General clearing mbr-Account-Sovereign/Corp. level) |
| Idiosyncratic add-on | 26.6 | N | +: debt (only) 0 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. Add. Marg. EUR – MtM Margins EUR, 0) for Sovereign /Corp. = CORP (actually Exchange rate haircut would be applied to non-EUR positions) max(Price ES + Repo add-on + Decorrelation add-on + Idiosyncratic 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: 136

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

| Description | Len | Type | Notes |
|----------------------|------|------|----------------------------------------------------------------------------------------------------|
| Evaluation Date | 8,0 | N | Format yyymmdd |
| Member | 5,0 | N | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | |
| Isin | 12 | A | |
| ID T2S | 6 | A | |
| Sovereign/Corp. | 7 | A | CORP/ES /IE/IT/PT/IT_REAL/ES_REAL |
| Failed Settl. Date | 8,0 | N | Format yyymmdd |
| Fail Bonis//Malis | 1 | A | B/M |
| N. Days in Fail | 2,0 | N | Evaluation date – Failed settlement date + 1 |
| End of Validity | 8,0 | N | Format yyymmdd |
| 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: 185

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

| Description | Len | Type | Notes |
|----------------------|------|------|----------------------------------|
| Evaluation Date | 8,0 | N | Format yyymmdd |
| Member | 5,0 | N | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | |
| Isin | 12 | A | |
| ID T2S | 6 | A | |
| Sovereign/Corp. | 7 | A | CORP/ES/IE/IT/PT/IT_REAL/ES_REAL |
| Sub-portfolio Code | 17 | A | |
| Position Type | 1 | A | L/S |
| Failed Settl.Amount | 26,6 | N | |
| MtM Clean Price | 16,6 | N | |
| Revalued Amount | 26,6 | N | |
| MtM Margin | 26,6 | N | |
| MtM Margin EUR | 26,6 | N | |

03.DF93 – Fail Corp. Add. Margins – Mat Classes

Corresponding reports: MS93
Send phase: Periodic/Request
Data File ID: **DF93**
Record Length: 91

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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | |
| Sub-portfolio Code | 17 | 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 Corp. Add.Margins – Add.Margins

Corresponding reports: MS97
Send phase: Periodic/Request
Data File ID: **DF94**
Record Length: 159

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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | |
| Sub-portfolio Code | 17 | 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 |
| Additional Margin | 26,6 | N | max(Net long position, Net short position) * Margin interval * (1 + Increase factor) |
| Add.Margin EUR | 26,3 | N | |

05.DF95 – Fail Sov. Price Ini.Margins – Payment F.

Corresponding reports: No report
Send phase: Periodic/Request
Data File ID: **DF95**
Record Length: 166

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 yyymmdd |
| Member | 5,0 | N | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | EUR |
| Sub-portfolio Code | 17 | 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 yyymmdd |
| 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 Sov.Price Ini.Margins – Mapping

Corresponding reports: MF13
Send phase: Periodic/Request
Data File ID: **DF96**
Record Length: 76

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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | EUR |
| Sub-portfolio Code | 17 | A | |
| Sovereign Issuer | 7 | A | ES/IE/IT/PT/IT_REAL/ES_REAL |
| Tenor (Y) | 4.2 | N | 0.25-30 |
| Net Cash Flo (Mkt) | 26.6 | N | |

07.DF97 – Fail Sov. Price Ini.Margins – Port.Value

Corresponding reports: No report
Send phase: Periodic/Request
Data File ID: **DF97**
Record Length: 122

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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | EUR |
| Sub-portfolio Code | 17 | A | |
| Sovereign Issuer | 7 | A | ES/IE/IT/PT |
| Tail Events Unscaled | 2,0 | N | |
| Rank Unscaled | 2,0 | N | |
| Unscaled Variation | 26,6 | N | |
| Reference Date Unscaled | 8,0 | N | Format yyyyymmdd |
| Tail Events Scaled | 2,0 | N | |
| Rank Scaled | 2,0 | N | |
| Scaled Variation | 26,6 | N | |
| Reference Date Scaled | 8,0 | N | Format yyyyymmdd |

08.DF98 – Fail Sov. Price Ini.Margins – Exp. Shor.

Corresponding reports: MF14
Send phase: Periodic/Request
Data File ID: **DF98**
Record Length: 124

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 yyyyymmdd |
| Member | 5,0 | N | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Currency | 3 | A | EUR |
| Sub-portfolio Code | 17 | A | |
| Sovereign Issuer | 7 | 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: 251

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 | ABI code |
| General Clearing Mbr | 5,0 | N | ABI code |
| Account | 1 | A | F/C |
| Sub-portfolio Code | 17 | A | |
| Sovereign/Corp. | 7 | A | CORP/ES/IE/IT/PT +: credit, -: debt |
| MtM Margins EUR | 26,6 | N | (at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level) |
| Corp.Add.Marg.EUR | 26,6 | N | +: debt (only) 0 for Sovereign/Corp. = ES/IE/IT/PT (at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level) |
| Price ES | 26,6 | N | +: debt (only) 0 for Sovereign/Corp. = CORP (at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level) |
| Decorrelation Add-on | 26,6 | N | +: debt (only) 0 for Sovereign /Corp. = CORP (at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level) |
| Idiosyncratic Add-on | 26,6 | N | +: debt (only) 0 for Sovereign /Corp. = CORP (at Member-General Clearing Mbr-Account-Sub-portfolio Code-Sovereign/Corp. level) |
| Margin Floor | 26,6 | N | |
| Total Margins Sub-portf. | 26,6 | N | Sum at Member-General Clearing Mbr-Account-Sub-portfolio Code level of: max(Corp.Add.Marg.EUR – MtM Margins EUR, 0) for Sovereign/Corp. = CORP (actually Exchange rate haircut would be applied to non-EUR positions) max(Price ES + Decorrelation Add-on + Idiosyncratic Add-on – MtM Margins EUR, 0) for Sovereign/Corp. = ES/IE/IT/PT |
| Floored Total Margins | 26,6 | N | Sum at Member-General Clearing Mbr-Account level of: Total Margins Sub-portf. |