

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 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
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 yyyymmdd
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
MtM Margins EUR	26.6	N	+: credit, -: debt (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)
Liquidity 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 + Liquidity 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 yyyymmdd
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 yyyymmdd
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 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: 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	$\max(\text{Net long position}, \text{Net short position}) * \text{Margin interval} * (1 + \text{Increase factor})$
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 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	
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
MtM Margins EUR	26.6	N	+ : credit, - : debt (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)
Liquidity 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 + Liquidity 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.