

IRS Segment Data Files – Segment Level

Format: CSV

Review History

DATE	VERSION	DESCRIPTION	AUTHOR
05/10/2015	1.0	Initial Version	Business Deveop
		Modifications and additions of fields	
26/01/2016	1.1	Inclusion of the definition of the CCASHMOVTREAS file	Business Deveop
27/01/2016	1.2	Field updates in the files	Business Deveop
23/03/2018	1.3	Changes due to the new account structure	BME Clearing IT
30/11/2018	1.4	Changes in files derived from the Cash Flow Segregation initiative	BME Clearing IT
19/06/2020	1.5	Changes in the CMARGINSCLM file.	BME Clearing IT
11/11/2022	1.6	Changes in the CPLEDGES, CALLOCAS, and CALLOCBS files New COLLATERALFEES file	BME Clearing IT
25/01/2024	1.7	Changes in the COLLATERALFEES file	BME Clearing IT
21/02/2024	1.8	Changes in the CCPALLOCAS, CCASHMOVBRKD, CCASHMOVCC, and CCASHMOVCLM files	BME Clearing Architecture
08/07/2024	1.9	Changes in the CMARGINACCOUNTS file	BME Clearing

Modifications implemented in the latest version

- A new field has been added to the CMARGINACCOUNTS file.

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1. Introduction

1.1 Scope

the purpose of this document is to provide the functional description of the data files that can be retrieved by the users of the ECC for Interest Rate Derivatives instruments during the End of Day (EoD) process.

1.2 Document structure

this document has been designed to provide, in an integrated manner and from both a functional and technical perspective, the detailed description of the fields related to the reports that will be generated by BME CLEARING in each clearing session. Therefore, the document contains the following sections:

- General description of the files to be generated.

- Detailed description of each file. For each file, the following is provided:
 - Extended description of the file.
 - Structured description of the file fields.
 - File structures developed in FixML and CSV for the corresponding report.

1.3 Conventions used in this document

1.3.1 General information for each file

For each file included in this document, an initial table is provided as described below.

This table presents the generic information of the file following the structure:

FILE NAME	(1)
CODE FILE	(2)
DESCRIPTION	(3)
GROUP	(4)
RECIPIENTS	(5)
PRIVACY	(6)
PUBLICATION TIME	(7)

- (1) - Name of the file as it is generated.
- (2) - Code of the file as it is generated.
- (3) - Description of the file.
- (4) - Group to which the file belongs.
- (5) - Recipients of the file.
- (6) - Indicates whether the file contains public or private data.
- (7) - Indicates the moment when the file becomes available.

1.3.2 Format of the file definition tables

The definition of each file is provided through a table that describes in detail all the fields that compose it. These tables contain one field per row and include the following columns:

Columna	Significado
Tag	Field number. Fields added to the message in this implementation include an asterisk ("*") after this number.
Name	Field name according to the FIX standard.
FIXML	Field name according to the FIXML standard.
Req	"S" indicates that the field is mandatory; "N" means that the field is optional. "S*" means that the field is mandatory in this implementation but optional in the FIX 5.0 standard
values	Valid values of the field in the context of the message. This may be a list of values or a numerical range, e.g., ">= 3, <= 10". The default value for the field is also indicated in this column To avoid confusion with terminology, the descriptions of the values associated with codes remain as defined in the original FIX specification and have therefore not been translated.
Format	Data type of the field. It is one of the types defined by FIX, or one of those types with additional restrictions. String(n) denotes a String type with a maximum of n characters, or in some cases with exactly n characters
Description	Description of the field in the context of the message

1.3.3 Data type

This section summarises the different data types used throughout the description of each file

These data types correspond to ASCII values and all of them have variable length. They are as follows:

- int: Sequence of digits without thousand separators or decimals and optionally with a sign (ASCII characters "-" and "0"-"9"). The sign character uses one byte (i.e., int is "99999" while a negative int is "-99999"). Note that int values may represent numbers with leading zeros (e.g., "00023" = "23").
- float: Sequence of digits, optionally including a decimal comma and a sign (ASCII characters
 - "-", "0"-"9" and ","). The absence of the decimal comma in the field value must be interpreted as the float representation of an integer value. All float fields may contain up to fifteen significant digits (the sign and the decimal comma are not counted). The number of decimals used will depend on business requirements. Note that float values may include leading zeros (e.g., "00023" = "23") and may contain or omit trailing zeros after the decimal comma (e.g., "23,0" = "23,0000" = "23").
 - Qty: Float field capable of storing a whole (non-decimal) number of "contracts".
 - Price: Float field representing a price. The number of decimals may vary.
 - Amt: Float field representing an amount. The number of decimals may vary.
- char: Single-character field. It may contain any alphanumeric or punctuation character except the delimiter. All char fields are case-sensitive (i.e., m ≠ M) and are enclosed in quotation marks (" ").
- String: Alphanumeric character string. It may include any alphanumeric or punctuation character except the delimiter. All String fields are case-sensitive (i.e., ref ≠ Ref) and are enclosed in quotation marks (" "). The notation "String(n)" is used to indicate the maximum number of characters allowed in the String field. In some cases, "n" indicates the exact number of characters, which will be explicitly stated under the "Valid Values" column.
 - Currency: String field representing a currency using the values defined in the ISO 4217 Currency Code (3 characters).
 - LocalDate: Local date in YYYYMMDD format. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.
 - LocalTime: Local time of file generation in HH:MM:SS format. Valid values: HH = 00-23, MM = 00-59, SS = 00-59.

1.4 Future versions of this document

1.4.1 New files

This document may be updated in the future to include new files.

1.4.2 Highlighting changes

All changes will be highlighted in grey. Text removed in the latest revision will be shown using strikethrough formatting.

2. General description of the files to be generated

BME CLEARING will distribute daily activity information for its Clearing Members through both IRS-segment-specific files and general files that consolidate information from all Clearing House segments. These consolidated files are generated once the Clearing House activity has been completed (EoD), using FixML formats.

Below is the list of files that consolidate the information from all Clearing House segments in which each Clearing Member is active, taking into consideration the following: Clearing Member with the same Member Code: If a Clearing Member, for example, belongs to the Fixed Income segment (AXXX) and is also a Clearing Member of the IRS segment using the same member code AXXX, these files will be received with identical data in FIXML format via the SFTP connection established for IRS, and in CSV via S/MART. Clearing Member with a different Member Code: If a Clearing Member, for example, belongs to the Fixed Income segment (RXXX) and is a Clearing Member of the IRS segment using a different code IXXX, they will only receive IRS data in FIXML format through the SFTP connection established for this segment, and will receive only Repo data in CSV (via S/MART).

2.1 Results

In this file group, at CCP level, the concepts to be settled to Clearing Members at End of Day as a result of their activity in BME CLEARING will be reported.

GROUP	FILE	DESCRIPTION	TIME
RESULTADOS	COLLATERALFEES	Detail of the calculation of remuneration of cash collateral and the fee applied to securities collateral	EoD
	CPLEDGES	Valuation of the assets deposited in the Collateral Account as Guarantee on the session date, broken down by asset within the IRS segment	EoD
	CALLOCAS	Forecast of the collateral allocated to each Collateral Account, including the cash collateral movements resulting from the closing of the current session.	EoD
	CALLOCBS	Forecast of the collateral allocated to each Collateral Account, including the cash collateral movements resulting from the closing of the current session	EoD
	CACCOUNTSETTL	Amounts of Position Guarantees per Guarantee Account within the IRS segment	EoD
	CACCOUNTSETTLCCP	Amounts of Position Guarantees and Deposited Guarantees per Collateral Account in the CCP	EoD
	CCASHMOVBRKD	Information on the Cash Movements of a Clearing Member, broken down by Trader, Collateral Account, concept, and cash movement group. Includes daily and monthly concepts of the segment	EoD
	CCASHMOVCC	Information on the Cash Movements of a Clearing Member, broken down by Trader, Collateral Account, and cash movement group	EoD
	CREQMARGM	Amounts per Guarantee Account of the required guarantees not associated with position accounts	EoD
	CREQMARGMCCP	Amounts per Collateral Account of deposited collateral and required guarantees not associated with position accounts	EoD
	CMARGINSCLM	Required and Deposited Guarantees, broken down by concept. Includes information on all types of Guarantees of the CCP.	EoD
	CCASHMOVCLM	Information on the Cash Movements of a Clearing Member, broken down by Trader and concept. Includes daily and monthly concepts for the IRS segment	EoD
	CCASHMOVTREAS	Cash movements to be executed by the Payments Agent of the IRS segment	EoD

2.2 Private configuration data

In this file group, the CCP-level configuration characteristics of Position, Guarantee, and Collateral Accounts will be reported.

GRUPO	FILE	DESCRIPTION	TIME
DATOS PRIVADO DE CONFIGURACION	CACCOUNTS	Information on the Position Accounts opened by a Member in the CCP's IRS Segment and their relationship with the Guarantee and Collateral Accounts	ITD / EoD
	CMARGINACCOUNTS	I Information on the Guarantee Accounts opened by a Member in the CCP's IRS Segment	ITD / EoD
	CCOLLATERALACCOUNTS	Information on the Collateral Accounts opened by a Member in the CCP's IRS Segment	ITD / EoD

The files that make up the Private Configuration Data group are not mandatory to process.

2.3 General data

FILE	DESCRIPTION	HORARIO DE PUBLICACIÓN
CENTITIES	Información pública de las entidades que intervienen en la ECC	ITD / EoD

3. Report details

3.1 Results files

CCOLLATERALFEES.cc	
Grupo	Fees
Descripción	Detail of the calculation of the remuneration of cash collateral and the fee applied to securities collateral.
Destinatarios	MEember . Clearing Member
Privacidad	Private data
Timing	Static. EOD data

Tag	NAME	FIXML	Req	VALUES	Format	Description
CCOLLATERALFEES / CollRpt					(n times)	
908	CollRptID	RptID	S		String	Unic identifieer fot Collateral Report
910	CollStatus	Stat	S	3 = Assigned (Accepted)		
15	Currency	Ccy		N	Currency	Currency Code of the mount on this message expressed under ISO 4217
715	ClearingBusinessDate	BizDt	S		LocalMktDate	Session date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Indica que es un fichero de final de sesión
CCOLLATERALFEES / CollRpt / Hdr						
35	MsgType	MsgTyp	S	BA	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	NAME	FIXML	Req	VALUES	Format	Description
CCOLLATERALFEES /CollRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	<p>If PartyRole[452] = 49, it contains the code of the Member to which the Collateral Account belongs</p> <p>If PartyRole[452] = 4, Contains el código del ECC Clearing Member..</p> <p>If PartyRole[452] = 101, it contains the Collateral Account</p> <p>If PartyRole[452]=22, ECC's Segment Code</p> <p>If PartyRole[452] = 112, it contains the source of the collateral. When the collateral comes from the same account, the same Collateral Account will be shown. When it comes from a buffer account, the code of the buffer account will be shown</p>
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	49 = Collateral Firm (código de Member de la ECC) 4 = Clearing Firm 101 = Collateral Account 22 = Segmento 112 = Collateral Source Account	Int	Indicates the role taken by the code specified in PartyID.
CCOLLATERALFEES /CollRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] o código del Asseet	String(5)	
48	SecurityID	ID	N		String(12)	Código del Asseet entregado.
22	SecurityIDSource	Src	N	4 = ISIN number	String	
543	InstrRegistry	Rgstry	N	SEe table 13e	String	Code of the Central Securities Depository of the asset in which the margin is constituted, or of the bank where the cash is held.

Tag	NAME	FIXML	Req	VALUES	Format	Description
CCOLLATERALFEES /CollRpt/ Instrmt/ Evt						
→ 865	EventType	EventTyp	N	204 = Nominal		
→ 868	EventText	Txt	N		String	It contains the nominal value of the total collateral allocated to the account
CCOLLATERALFEES /CollRpt/ Stip						
						(n times)
→ 233	StipulationType	Typ	N	MARGIN_INST CCY_REINVESTMENT_IND ACC_REINVESTMENT_IND SPREAD ADD_ON_SPREAD REF_RATE_NAME REF_RATE CASH_RATE TREASURY_FEE_AMT NON_CASH_COL_FEE NON_CASH_COL_FEE_AMT ASSET_PRICE EXCHANGE_RATE NDAYSC	String	<p>If StipulationType [233] = MARGIN_INST, it indicates the method of margin materialisation. See Table 12 of the document "Coding Tables".</p> <p>If StipulationType [233] = CCY_REINVESTMENT_IND, it indicates whether it is possible to opt for reinvestment of the cash collateral posted in the currency and CSD_Code of this record. Possible values: "S" = Yes "N" = No</p> <p>If StipulationType [233] = ACC_REINVESTMENT_IND, it indicates whether the Clearing Member has opted to reinvest the cash collateral deposited in the corresponding collateral account, when applicable. Possible values: "S" = Yes "N" = No</p> <p>If StipulationType [233] = SPREAD, it indicates the spread applied to the calculation of the remuneration of the cash collateral, expressed in basis points.</p> <p>If StipulationType [233] = ADD_ON_SPREAD, it indicates the add-on spread applied to the calculation of the remuneration of the cash collateral, expressed in basis points.</p>

Tag	NAME	FIXML	Req	VALUES	Format	Description
						<p>If StipulationType [233] = REF_RATE_NAME, it indicates the name of the reference index used for the calculation of the remuneration of the cash collateral.</p> <p>If StipulationType [233] = REF_RATE, it indicates the value of the reference index used for the calculation of the remuneration of the cash collateral.</p> <p>If StipulationType [233] = CASH_RATE, it indicates the rate used for the calculation of the remuneration of the cash collateral (Reference Rate + Spread + Add-on Spread).</p> <p>If StipulationType [233] = TREASURY_FEE_AMT, it indicates the remuneration amount of the cash collateral posted.</p> <p>If StipulationType [233] = NON_CASH_COL_FEE, it indicates the fee applied to non-cash collateral, expressed in basis points.</p> <p>If StipulationType [233] = NON_CASH_COL_FEE_AMT, it indicates the fee amount applied to non-cash collateral, expressed in the asset currency.</p> <p>If StipulationType [233] = ASSET_PRICE, it indicates the closing price of the asset. For bonds, it includes accrued interest.</p> <p>If StipulationType [233] = EXCHANGE_RATE, it indicates the applicable exchange rate.</p> <p>If StipulationType [233] = NDAYSC, it indicates the number of calculation days.</p>

Tag	NAME	FIXML	Req	VALUES	Format	Description
→ 234	StipulationValue	Val	N		String	

CPLEDGES.cc	
Grupo	Posted Margins
Descripción	Valuation of the assets posted in the Collateral Account as margin on the session date, broken down by asset within the IRS segment
Destinatarios	Member, Clearing Member
Privacidad	Contains private data
Timing	Available at start and end of session. Dynamic: records may be added, modified, or deleted

Tag	Field	FIXML	Req	Value	Format	Description
CPLEDGES / CollRpt					(n times)	
908	CollRptID	RptID	S		String	Unic identifier for Collateral Report
910	CollStatus	Stat	S	3 = Assigned (Accepted)		
15	Currency	Ccy	N		Currency	Currency Code ISO 4217
715	ClearingBusinessDate	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	ITD = Intradía EOD = Fin de sesión	String	Intraday or EOD File
CPLEDGES / CollRpt / Hdr						
35	MsgType	MsgTyp	S	BA	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Field	FIXML	Req	Value	Format	Description
CPLEDGES /CollRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	<p>If PartyRole[452] = 49, it contains the code of the Member to which the Collateral Account belongs</p> <p>If PartyRole[452] = 4, Contains el código del ECC Clearing Member..</p> <p>If PartyRole[452] = 101, it contains the Collateral Account.</p>
→ 447	PartyIDSource	Src	N	D = Proprietary / Custom code	Char	
→ 452	PartyRole	R	N	49 = Collateral Firm (código de Member de la ECC) 4 = Clearing Firm 101 = Collateral Account	Int	<p>Indicates the role taken by the code specified in PartyID</p> <p>If PartyRole[452]= 49, Contains el código de Member al que pertenece la Cuenta de Colateral. Cuando está presente, la información se da a nivel de Member No Compensador</p> <p>If PartyRole[452]=4, Contains el código de Clearing Member</p> <p>If PartyRole[452]= 101, Contains el código de la Cuenta de Colateral</p> <p>Cuando está presente, la información se da a nivel de Cuenta de Colateral</p>
CPLEDGES /CollRpt/ Instrmt						
55	Symbol	Sym	N	[N/A] o código del Asseet entregado	String(5)	
48	SecurityID	ID	N		String(12)	Código ISIN
22	SecurityIDSource	Src	N	4 = ISIN number	String	
543	InstrRegistry	Rgstry	N	Ver Tabla 13 para colateral en valores, o Tabla 18 para efectivo del documento "Tablas de Codificación".	String	Code of the Central Securities Depository of the asset in which the margin is constituted, or of the bank where the cash is held.

Tag	Field	FIXML	Req	Value	Format	Description
CPLEDGES /CollRpt/ Instrmt/ Evt						(1 time)
→865	EventType	EventTyp	N	204 = Nominal 205 = Nominal Requerido 206 = Nominal en Exceso		
→868	EventText	Txt	N		String	<p>If EventType = 204, it contains the nominal value of the total collateral allocated to the account.</p> <p>If EventType = 205, it contains the nominal value of the required collateral allocated to the account.</p> <p>If EventType = 206, it contains the nominal value of the excess collateral allocated to the account.</p> <p>In the case of equities, this corresponds to the number of shares.</p>
CPLEDGES /CollRpt/ Stip						(n times)
→233	StipulationType	Typ	N	MARGIN_INST ASSET_TYPE HAIRCUT HAIRCUT ASSET_VALUE NOMINAL_CURRENCY EXCHANGE_RATE	String	

Tag	Field	FIXML	Req	Value	Format	Description
						<p>IfStipulationType [233] = MARGIN_INST indica el modo de materialización de Garantías. Ver Tabla 12 del documento "Tablas de Codificación"</p> <p>IfStipulationType [233] = ASSET_TYPE indica el tipo de Asseet entregado. Ver Tabla 14 del documento "Tablas de Codificación"</p> <p>IfStipulationType [233] = HAIRCUT indica el coeficiente que se aplica al precio en la valoración del Asseet (en tanto por ciento)</p>
→ 234	StipulationValue	Val	N		String	<p>IfStipulationType [233] = ASSET_PRICE indica el precio del Asseet al cierre. Para los bonos y obligaciones incluye cupón corrido.</p> <p>IfStipulationType [233] = ASSET_VALUE indica el valor del Asseet: (Nominal * precio * haircut) / Tipo de cambio.</p> <p>IfStipulationType [233] = NOMINAL_CURRENCY indica la divisa en la que está expresado el Nominal. Expresada según estándar ISO 4217.</p> <p>IfStipulationType [233] = EXCHANGE_RATE indica el Tipo de cambio aplicable.</p>

CACCOUNTSETTL.sc	
Grupo	Margin Account REsult
Descripción	Margin Amount at Margin account level for IRS Segment
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Static, only available at EOD

Tag	Name	FIXML	Req	Value	Format	Description
CACCOUNTSETTL / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	Clearing BusinessDate	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
15	Currency	Ccy	N		Currency	Currency Code of the amount on this message expressed under ISO 4217
CACCOUNTSETTL / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message indentifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contiains "????"
50	SenderSubID	SSub	S*	Ver Tabla 1 del documento "Tablas de Codificación"	String	ECC's Segment Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Name	FIXML	Req	Value	Format	Description
CACCOUNTSETTL /AcctSumRpt/ MgnAmt						Importes de Garantía (n times)
→ 1645	MarginAmt	Amt	N		Amt	Margin Amounta
→ 1644	MarginAmtType	Typ	N	201	Int	201 - Garantía por Posición
→ 1714	MarginAmount MarketSegmentID	MktSegID	N	Ver Tabla 1 del documento "Tablas de Codificación"	String	Código de Segmento de la ECC
→ 1715	MarginAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CACCOUNTSETTL /AcctSumRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	IfPartyRole[452]= 15, Contains el código del Member al que pertenece la Cuenta de Garantías IfPartyRole[452] = 4, Contains el código del ECC Clearing Member.. IfPartyRole[452]= 100, Contains la Cuenta de garantías.
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	Indicates the role taken by the code specified in PartyID
→ 452	PartyRole	R	N	15 = Margin Firm 4 = Clearing Firm 100 = Margin Account	Int	IfPartyRole[452]= 15, Contains el código de Member al que pertenece la Cuenta de Garantías IfPartyRole[452]=4, Contains el código de Clearing Member IfPartyRole[452]= 100 Contains el código de la Cuenta de Garantías

CAACCOUNTSETTLCCP.cc	
Grupo	Results for de Cuenta de Colateral
Descripción	Amounts of Position Margins and Posted Margins per Collateral Account in the CCP
Destinatarios	Member, Clearing Member
Privacidad	Contains private data
Timing	Static; it is only available at end of session

Tag	Name	FIXML	Req	Value	Format	Description
CAACCOUNTSETTLCCP / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	Clearing BusinessDate	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
15	Currency	Ccy	N		Currency	Currency Code of the mount on this message expressed under ISO 4217
CAACCOUNTSETTLCCP / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message indentifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contiains "????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code

Tag	Name	FIXML	Req	Value	Format	Description
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time
CACCOUNTSETTLCCP /AcctSumRpt/ MgnAmt						Importes de Garantía (n times)
→ 1645	MarginAmt	Amt	N		Amt	Margin Amounta
→ 1644	MarginAmtType	Typ	N	201	Int	201 - Garantía por Posición
→ 1715	MarginAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CACCOUNTSETTLCCP /AcctSumRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	If PartyRole[452] = 49, it contains the code of the Member to which the Collateral Account belongs. IfPartyRole[452] = 4, Contains el código del ECC Clearing Member.. If PartyRole[452] = 101, it contains the Collateral Account.
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	49 = Collateral Firm 4 = Clearing Firm 101 = Collateral Account	Int	Indicates the role taken by the code specified in PartyID IfPartyRole[452]=49, Contains el código de Member al que pertenece la Cuenta de Colateral IfPartyRole[452]=4, Contains el código de Clearing Member IfPartyRole[452]=101 Contains el código de la Cuenta de Colateral

Tag	Name	FIXML	Req	VALUE	Format	Description
CACCOUNTSETTLCCP /AcctSumRpt/ CollAmt						Posted Margins (n times)
→1706	CollateralType	Typ	S	Ver Tabla 12 del documento "Tablas de Codificación"	String	Margin posted Type
→1704	CurrentCollateral Amount	Amt	S		Amt	Margin posted Amount
→2093	CollateralAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CACCOUNTSETTLCCP /AcctSumRpt/ PayCol						Cash movement (n times)
						Cash Amount Type
→ 1708	PayCollectType	Typ	N		String	En este caso será el importe de las Garantías
→ 1710	PayAmount	PayAmt	N		Amt	Initial Margin and Posted Margins difference
→ 1713	PayCollect MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code

CCASHMOVBRKD.cc	
Grupo	Results for de Cuenta de Colateral
Descripción	Información del Movimiento de Efectivo de un Clearing Member desglosado por Negociador, Cuenta de Colateral, concepto y grupo de movimiento de efectivo. Incluye conceptos diarios y mensuales del segmento.
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Static, only available at EOD

Tag	Name	FIXML	Req	Value	Format	Description
CCASHMOVBRKD / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	ClearingBusiness Date	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
15	Currency	Ccy	N		Currency	Currency Code of the mount on this message expressed under ISO 4217
CCASHMOVBRKD / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message indentifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contiains "????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Name	FIXML	Req	Value	Format	Description
CCASHMOVBRKD /AcctSumRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	<p>If PartyRole[452] = 4, it contains the code of the Clearing Member of the CCP.</p> <p>If PartyRole[452] = 49, it contains the code of the Member to which the Collateral Account belongs</p> <p>If PartyRole[452] = 101, it contains the Collateral Account</p>
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	<p>4 = Clearing Firm</p> <p>49 = Collateral Firm (código de Member de la ECC)</p> <p>101 = Collateral Account</p>	Int	Indicates the role taken by the code specified in PartyID
CCASHMOVBRKD /AcctSumRpt/ PayCol						Cash movement (n times)
→1708	PayCollectType	Typ	N	Ver Tabla 11 del documento "Tablas de Codificación"	String	Cash Amount Type
→1710	PayAmount	PayAmt	N		Amt	Cash Amount
→1712	PayCollectMarketSegmentID	MktSegID	N	Ver Tabla 1 del documento "Tablas de Codificación"	String	Código de Segmento de la ECC
→1713	PayCollectMarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CCASHMOVBRKD /AcctSumRpt/ PayCol/ Stip*						
→ 233*	StipulationType	Typ	N	CMGRP	String	"CMGRP"
→ 234*	StipulationValue	Val	N		String	Cash Movement Group

CCASHMOVCC.cc	
Grupo	Results for de Cuenta de Colateral
Descripción	Information on the Cash Movement of a Clearing Member, broken down by Trader, Collateral Account, and Cash Movement Group.
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Static, only available at EOD

Tag	Name	FIXML	Req	Value	Format	Description
CCASHMOVCC / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	ClearingBusiness Date	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
15	Currency	Ccy	N		Currency	Currency Code of the mount on this message expressed under ISO 4217
CCASHMOVCC / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Name	FIXML	Req	Value	Format	Description
CCASHMOVCC /AcctSumRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	<p>If PartyRole[452] = 4, Contains el código del ECC Clearing Member..</p> <p>If PartyRole[452] = 49, it contains the code of the Member to which the Collateral Account belongs</p> <p>If PartyRole[452] = 101, it contains the Collateral Account</p>
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	<p>4 = Clearing Firm</p> <p>49 = Collateral Firm (código de Member de la ECC)</p> <p>101 = Collateral Account</p>	Int	Indicates the role taken by the code specified in PartyID
CCASHMOVCC /AcctSumRpt/ PayCol						Cash movement (n times)
→1710	PayAmount	PayAmt	N		Amt	Cash Amount
→1712	PayCollectMarketSegmentID	MktSegID	N	Ver Tabla 1 del documento "Tablas de Codificación"	String	Código de Segmento de la ECC
→1713	PayCollectMarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CCASHMOVCC /AcctSumRpt/ PayCol/ Stip*						
→ 233*	StipulationType	Typ	N	CMGRP	String	"CMGRP"
→ 234*	StipulationValue	Val	N		String	Cash Movement Group

CREQMARGM.sc	
Grupo	Results for de Cuenta de Garantías
Descripción	Amounts per margin account corresponding to the required margins not associated with position accounts.
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Static, only available at EOD

Tag	Name	FIXML	Req	Value	Format	Description
CREQMARGM / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	ClearingBusiness Date	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
15	Currency	Ccy	N		Currency	Currency Code of the mount on this message expressed under ISO 4217
CREQMARGM / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	Ver Tabla 1 del documento "Tablas de Codificación"	String	ECC's Segment Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Name	FIXML	Req	Value	Format	Description
CREQMARGM /AcctSumRpt/ MgnAmt						Importes de Garantía (n times)
→ 1645	MarginAmt	Amt	N		Amt	Margin Amounta
→1714	MarginAmount MarketSegmentID	MktSegID	N	Ver Tabla 1 del documento "Tablas de Codificación"	String	Código de Segmento de la ECC
→1715	MarginAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CREQMARGM /AcctSumRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	IfPartyRole[452]= 15, Contains el código del Member al que pertenece la Cuenta de Garantías IfPartyRole[452]= 4, Contains el código del ECC Clearing Member.. IfPartyRole[452]= 100, Contains la Cuenta
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	15 = Margin Firm 4 = Clearing Firm 100 = Margin Account	Int	Indicates the role taken by the code specified in PartyID IfPartyRole[452]= 15, Contains el código de Member al que pertenece la Cuenta de Garantías IfPartyRole[452]=4, Contains el código de Clearing Member IfPartyRole[452]= 100 Contains el código de la Cuenta de Garantías

CREQMARGMCCP.cc	
Grupo	Results for de Cuenta de Colateral
Descripción	Amounts per collateral account corresponding to posted collateral and required margins not associated with position accounts
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Static, only available at EOD

Tag	Name	FIXML	Req	Value	Format	Description
CREQMARGMCCP / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	ClearingBusiness Date	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
15	Currency	Ccy	N		Currency	Currency Code of the mount on this message expressed under ISO 4217
CREQMARGMCCP / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message indentifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "?????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time
CREQMARGMCCP /AcctSumRpt/ MgnAmt						Importes de Garantía (n times)
→ 1645	MarginAmt	Amt	N		Amt	Margin Amounta
→ 1715	MarginAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code

Tag	Name	FIXML	Req	Value	Format	Description
CREQMARGMCCP /AcctSumRpt/ Pty						(n times)
→ 448	PartyID	ID	N		String	<p>If PartyRole[452] = 49, it contains the code of the Member to which the Collateral Account belongs.</p> <p>If PartyRole[452] = 4, Contains el código del ECC Clearing Member.</p> <p>If PartyRole[452] = 101, it contains the Collateral Account.</p>
→ 447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→ 452	PartyRole	R	N	49 = Collateral Firm 4 = Clearing Firm 101 = Collateral Account	Int	<p>Indicates the role taken by the code specified in PartyID</p> <p>If PartyRole[452]=49, Contains el código de Member al que pertenece la Cuenta de Colateral</p> <p>If PartyRole[452]=4, Contains el código de Clearing Member</p> <p>If PartyRole[452]=101 Contains el código de la Cuenta de Colateral</p>
CREQMARGMCCP /AcctSumRpt/ CollAmt						Posted Margins (n times)
→ 1706	CollateralType	Typ	S	Ver Tabla 12 del documento "Tablas de Codificación"	String	Margin posted Type
→ 1704	CurrentCollateral Amount	Amt	S		Amt	Margin posted Amount
→ 2093	CollateralAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CREQMARGMCCP /AcctSumRpt/ PayCol						Cash movement (n times)
→1708	PayCollectType	Typ	N		String	<p>Cash Amount Type</p> <p>En este caso será el importe de las Garantías</p>
→1710	PayAmount	PayAmt	N		Amt	Diferencia entre la garantía exigida y las garantías depositadas
→ 1713	PayCollect MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code

CMARGINSCLM.cc	
Grupo	Results at Clearing Member Level
Descripción	Required Margins and Posted Margins, broken down by concept. Includes information on all types of margins of the CCP for the IRS segment
Destinatarios	Clearing Member
Privacidad	Contains Private Data
Timing	Static, only available at EOD

Tag	Name	FIXML	Req	Value	Format	Description
CMARGINSCLM / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	ClearingBusiness Date	BizDt	S		LocalMkt Date	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
255*	CreditRating	CrdRtg	N		String	Solvencia de la entidad
15	Currency	Ccy	N		Currency	Currency Code of the mount on this message expressed under ISO 4217
CMARGINSCLM / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Name	FIXML	Req	Value	Format	Description
CMARGINSCLM /AcctSumRpt/ MgnAmt						Importes de Garantía exigidas (n times)
→1645	MarginAmt	Amt	N		Amt	Margin Amounta exigida
→1644	MarginAmtType	Typ	N	Ver Tabla 10 del documento "Tablas de Codificación"	Int	Tipo de Garantía exigida
→1714	MarginAmount MarketSegmentID	MktSegID	N	Ver Tabla 1 del documento "Tablas de Codificación"	String	Código de Segmento de la ECC
→1715	MarginAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CMARGINSCLM /AcctSumRpt/ MgnAmt/ Stip*						(1 time) Sólo aplica IfMarginAmtType es 114.
→ 233*	StipulationType	Typ	N	CCD	String	
→ 234*	StipulationValue	Val	N		String	IfStipulationType = CCD, Código Cliente Compensador Directo Patrocinado. Sólo aplica IfMarginAmtType es 114.
CMARGINSCLM /AcctSumRpt/ MgnAmt/ MgnAmtDet*						(n times) Desglose para MarginType 106, 107, 115 o 116.
→1645	MarginAmt	Amt	S		Amt	Margin Amounta exigida
→448	PartyID	ID	S		String	IfPartyRole[452]=15, Contains el código del Member.
→447	PartyIDSource	Src	S	D = Proprietary/ Custom code	Char	
→452	PartyRole	R	S	15 = Margin Firm	Int	Indicates the role taken by the code specified in PartyID

Tag	Name	FIXML	Req	Value	Format	Description
CMARGINSCLM /AcctSumRpt/ Pty						(n times)
→448	PartyID	ID	N		String	IfPartyRole[452] = 4, Contains el código del ECC Clearing Member.
→447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→452	PartyRole	R	N	4 = Clearing Firm	Int	Indicates the role taken by the code specified in PartyID IfPartyRole[452]=4, Contains el código de Clearing Member
CMARGINSCLM /AcctSumRpt/ CollAmt						Posted Margins (n times)
→1706	CollateralType	Typ	S	Ver Tabla 12 del documento "Tablas de Codificación"	String	Margin posted Type. Ifno se incluye, el bloque informa del importe total.
→1704	CurrentCollateral Amount	Amt	S		Amt	Margin posted Amount
→2093	CollateralAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CMARGINSCLM /AcctSumRpt/ CollAmt/ Stip*						Desglose de Posted Marginssegún el CollateralType (n times)
→ 233*	StipulationType	Typ	N	CLME CADF CAIE	String	
→ 234*	StipulationValue	Val	N		String	IfStipulationType=CLME: Total del valor efectivo depositado como colateral en la cuenta de colateral buffer del Compensador. IfStipulationType=CADF: Total del valor efectivo depositado como colateral en cuentas de colateral que ajustan automático o por déficit y cubren el Default Fund. IfStipulationType=CAIE: Total del valor efectivo depositado como colateral cuentas de colateral que cubren garantías Individuales o Extraordinarias.

Tag	Name	FIXML	Req	Value	Format	Description
CMARGINSCLM /AcctSumRpt/ PayCol						Cash movement (1 time)
→1708	PayCollectType	Typ	N		String	Cash Amount Type En este caso será el importe de las Garantías
→1710	PayAmount	PayAmt	N		Amt	Cash Amount
→1713	PayCollectMarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CMARGINSCLM /AcctSumRpt/ PayCol/ Stip*						Desglose de Cash movement (n times)
→ 233*	StipulationType	Typ	N	CLME CADF CAIE	String	
→ 234*	StipulationValue	Val	N		String	IfStipulationType=CLME: Movimiento de efectivo de efectivo en la cuenta de colateral buffer del Compensador. IfStipulationType=CADF: Movimiento de efectivo en cuentas de colateral que ajustan automático o por déficit y cubren el Default Fund. IfStipulationType=CAIE: Movimiento de efectivo en cuentas de colateral que y cubren garantías Individuales o Extraordinarias.
CMARGINSCLM /AcctSumRpt/ Stip*						(n times)
→233*	StipulationType	Typ	N	EQTY	String	
→ 234*	StipulationValue	Val	N		String	IfStipulationType = EQTY, Recursos Propios de la Entidad

Tag	Name	FIXML	Req	Value	Format	Description
CMARGINSCLM /AcctSumRpt/ RiskLmtTyp*						Datos de riesgo (n times)
						RiskLimitType: 100 = Consumo de Límite de Riesgo Intradía resultante a fin de sesión 101 = Límite de Riesgo Intradía resultante para la siguiente sesión 102 = Garantía Individual para Nuevas Operaciones 103 = Sobrante de Garantías por Posición de la Cuenta de Colateral disponible para el Compensador en el Stress Test de la Garantía Colectiva 104 = Riesgo Stress Test del Compensador 105 = Importe de la garantía exigible por LRI 106 = Crédito que concede la ECC sobre el importe exigible por LRI 107 = Importe de la garantía exigible por LMC 108 = Crédito que concede la ECC sobre el importe exigible por LMC 109 = Límite de Riesgo Intradía resultante a fin de sesión
→1530*	RiskLimitType	Typ	N		String	
→ 1531*	RiskLimitAmount	Amt	N		Amt	
→1714*	MarginAmount MarketSegmentID	MktSegID	N	Ver Tabla 1 del documento "Tablas de Codificación"	String	Código del Segmento de la ECC
→1715*	MarginAmount MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code

CCASHMOVCLM.cc	
Grupo	Results for de Clearing Member
Descripción	Information on the Cash Movement of a Clearing Member, broken down by Trader and concept. It includes daily and monthly concepts for the IRS segment.
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Static, only available at EOD

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CCASHMOVCLM / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	ClearingBusiness Date	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
15	Currency	Ccy	N		Currency	Currency Code of the mount on this message expressed under ISO 4217
CCASHMOVCLM / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CCASHMOVCLM /AcctSumRpt/ Pty						(n times)
→448	PartyID	ID	N		String	IfPartyRole[452]=1, Contains el código del Member de la ECC IfPartyRole[452] = 4, Contains el código del ECC Clearing Member..
→447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→452	PartyRole	R	N	1 = Executing Firm (código de Member de la ECC) 4 = Clearing Firm	Int	Indicates the role taken by the code specified in PartyID IfPartyRole[452]=1, Contains el código de Member de la ECC IfPartyRole[452]=4, Contains el código de Clearing Member
CCASHMOVCLM /AcctSumRpt/ PayCol						Cash movement (n times)
→1708	PayCollectType	Typ	N	Ver Tabla 11 del documento "Tablas de Codificación"	String	Cash Amount Type
→1710	PayAmount	PayAmt	N		Amt	Cash Amount
→1712	PayCollectMarket SegmentID	MktSegID	N	Ver Tabla 1 del documento "Tablas de Codificación"	String	Código de Segmento de la ECC
→1713	PayCollect MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CCASHMOVCLM /AcctSumRpt/ PayCol/ Stip*						
→ 233*	StipulationType	Typ	N	CMGRP	String	"CMGRP"
→ 234*	StipulationValue	Val	N		String	Cash Movement Group

CCASHMOVTREAS.cc	
Grupo	Results for de Payment Agent
Descripción	Cash movement a realizar por el Payment Agent del segmento de IRS.
Destinatarios	Payment Agent, Clearing Member
Privacidad	Contains Private Data
Timing	Static, only available at EOD.

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CCASHMOVTREAS / AcctSumRpt					(n times)	
1699	AccountSummary ReportID	RptID	S		String	Unic Identifier for each Account Summary Report
715	ClearingBusiness Date	BizDt	S		LocalMktDate	Session Date
716	SettlSessID	SetSesID	N	EOD = Fin de sesión	String	Intraday or EOD File
15	Currency	Ccy	N		Currency	Currency Code of the mount on this message expressed under ISO 4217
CCASHMOVTREAS / AcctSumRpt / Hdr						
35	MsgType	MsgTyp	S	CQ	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	See Table 6 of the document "Coding Tables"	String	ECC Code
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CCASHMOVTREAS /AcctSumRpt/ Pty						(n times)
→448	PartyID	ID	N		String	IfPartyRole[452] = 4, Contains el código del ECC Clearing Member.. IfPartyRole[452]=30, Contains el Payment Agent
→447	PartyIDSource	Src	N	D = Proprietary/ Custom code	Char	
→452	PartyRole	R	N	4 = Clearing Firm 30 = Payment Agent	Int	Indicates the role taken by the code specified in PartyID IfPartyRole[452]=4, Contains el código de Clearing Member IfPartyRole[452]=30, Contains el código del Payment Agent
CCASHMOVTREAS /AcctSumRpt/ PayCol						Cash movement (n times)
→1710	PayAmount	PayAmt	N		Amt	Cash Amount
→1712	PayCollect MarketSegmentID	MktSegID	N	Ver Tabla 1 del documento "Tablas de Codificación"	String	Código de Segmento de la ECC
→1713	PayCollect MarketID	MktID	N	See Table 6 of the document "Coding Tables"	String	ECC Code
CCASHMOVTREAS /AcctSumRpt/ PayCol / Stip*						
→ 233*	Stipulation Type	Typ	N	CMGRP	String	"CMGRP"
→ 234*	Stipulation Value	Val	N		String	Cash Movement Group

3.2 Private configuration data reports

CACCOUNTS.sc	
Grupo	Configuration private data
Descripción	Information on the Position Accounts opened by a Member in the IRS Segment of the ECC, and their relationship with the Margin Accounts and Collateral Accounts
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Information on the Position Accounts opened by a Member in the IRS Segment of the ECC, and their relationship with the Margin Accounts and Collateral Accounts

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CACCOUNTS / PtyDetlListRpt					(n times)	
1510	PartyDetails ListReportID	RptID	S		String	Identificador único para cada mensaje Party Details List Report
715*	Clearing BusinessDate	BizDt	S		LocalMkt Date	Session Date
716*	SettlSessID	SetSesID	N	ITD = Intradía EOD = Fin de sesión	String	Intraday or EOD File
CACCOUNTS / PtyDetlListRpt / Hdr						
35	MsgType	MsgTyp	S	CG	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	Ver Tabla 1 del documento "Tablas de Codificación"	String	Contains el código de Segmento de la ECC
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time
CACCOUNTS /PtyDetlListRpt/ PtyDetl					(n times)	

Tag	Nombre	FIXML	Req	Values	Format	Descripción
						<p>IfPartyDetailRole [1693] = 1, Contains el código de Member de la ECC al que pertenece la cuenta de posición</p> <p>IfPartyDetailRole [1693] = 4, Contains el código de Member que actúa como Compensador de la cuenta de posición de la que se está tratando</p> <p>IfPartyRole[452]=10, Contains el código del DCV</p> <p>IfPartyDetailRole [1693] = 30, Contains el código del Payment Agent para Cash movement</p>
→1691	PartyDetailID	ID	N		String	<p>IfPartyDetailRole [1693] = 38, Contains el código de la Cuenta de posición</p> <p>IfPartyDetailRole [1693] = 15, Contains el código de Member al que pertenece la Cuenta de garantías</p> <p>IfPartyDetailRole [1693] = 100, Contains el código de la Cuenta de garantías</p> <p>IfPartyDetailRole [1693] = 49, Contains el código de Member al que pertenece la Cuenta de colateral</p> <p>IfPartyDetailRole [1693] = 101, Contains el código de la Cuenta de colateral</p>
→1692	PartyDetailIDSource	Src	N	D = Proprietary/ Custom code	char	
→1693	PartyDetailRole	R	N	1 = Executing Firm 4 = Clearing Firm 10 = CSD Code 30 = Payment Agent 38 = Position Account 15 = Margin Firm 100 = Margin Account 49 = Collateral Firm 101 = Collateral Account	int	
→1672	PartyDetailStatus	Stat	N	0 = Asseet 1 = Baja	int	Situación del party

Tag	Nombre	FIXML	Req	Values	Format	Descripción
						(n times)
→→1567	RelatedPartyDetailSubID	ID	N		String	<p>Información del party. Contains la información especificada en RelatedPartyDetailSubIDType [1568]</p> <p>Para PartyDetailRole [1693] = 38 (Position Account) los Valores posibles son:</p> <p>IfRelatedPartyDetailSubIDType [1568] = 26 Contains el tipo de Cuenta de posición (ver Tabla 9 del documento "Tablas de Codificación")</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4110, Contains la Cuenta Residual. Este campo sólo es significativo cuando el registro se refiere a una Cuenta Diaria. Cuenta de posición a la que se moverán las Operaciones pendientes de asignar una vez finalizado el periodo de Asignación de Cuenta Diaria. Sólo aplica al Segmento de RV</p> <p>Para PartyDetailRole [1693] = 101: (Collateral Account) los Valores posibles son:</p> <p>IfRelatedPartyDetailSubIDType [1568] = 2, Contains el tipo de persona (ver Tabla 8 del documento "Tablas de Codificación")</p> <p>IfRelatedPartyDetailSubIDType [1568] = 5, Contains la Razón Social</p> <p>IfRelatedPartyDetailSubIDType [1568] = 9, Contains el Nombre del Titular</p> <p>IfRelatedPartyDetailSubIDType [1568] = 39, Contains la Nacionalidad del Titular según estándar ISO 3166</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4101, Contains el 1er Apellido del Titular</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4102, Contains el 2º Apellido del Titular</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4103, Contains el tipo de Identificación del Titular (ver Tabla 15 del documento "Tablas de Codificación")</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4104, Contains la Identificación del Titular</p> <p>IfRelatedPartyDetailSubIDType [1568] = 34 Contains la Población</p>

Tag	Nombre	FIXML	Req	Values	Format	Descripción
						<p>IfRelatedPartyDetailSubIDType [1568] = 36, Contains el Código Postal</p> <p>IfRelatedPartyDetailSubIDType [1568] = 37, Contains el Domicilio</p> <p>IfRelatedPartyDetailSubIDType [1568] = 38, Contains el País de Residencia según estándar ISO 3166</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4105, Contains el Modelo de Cuenta: 'A' (Agente), 'P' (Principal-to-Principal)</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4107, Contains el LEI</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4108, Contains el Indicador de Clearing Indirecto</p> <p>Para PartyDetailRole [1693] = 10 (CSD Code) los Valores posibles son:</p> <p>RelatedPartyDetailSubIDType [1568] = 90, Contains el código de la Entidad Participante</p> <p>RelatedPartyDetailSubIDType [1568] = 91, Contains el código de la Cuenta de Liquidación</p>
→→1568	RelatedPartyDetailSubIDType	Typ	N	26 = Clase de Cuenta de posición 4110 = Cuenta Residual 2 = Tipo de Persona 5 = Razón Social 9 = Nombre 39 = Nacionalidad 4101 = 1er Apellido 4102 = 2º Apellido 4103 = Tipo Identificación 4104 = Identificación 34 = Población 36 = Código Postal 37 = Domicilio 38 = País Residencia 90 = Settlement Firm 91 = Settlement Account 4105 = Modelo de Cuenta 4107 = LEI 4108 = Indicador de Clearing Indirecto	Int	

CMARGINACCOUNTS.sc	
Grupo	Private Configuration Data
Descripción	Information on the Margin Accounts opened by a Member in the IRS Segment of the ECC
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Available at session start and end. Dynamic — new records may be added at any time. Records are not modified or deleted

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CMARGINACCOUNTS / PtyDetlListRpt					(n times)	
1510	PartyDetailsListReportID	RptID	S		String	Identificador único para cada mensaje Party Details List Report
715*	ClearingBusinessDate	BizDt	S		Local MktDate	Session Date
716*	SettlSessID	SetSesID	N	ITD = Intradía EOD = Fin de sesión	String	Intraday or EOD File
CMARGINACCOUNTS / PtyDetlListRpt / Hdr						
35	MsgType	MsgTyp	S	CG	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	Ver Tabla 1 del documento "Tablas de Codificación"	String	Contains el código de Segmento de la ECC
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CMARGINACCOUNTS /PtyDetListRpt/ PtyDetl						(n times)
→1691	PartyDetailID	ID	N		String	<p>IfPartyDetailRole [1693] = 4, Contains el código de Member que actúa como Compensador de la cuenta de Garantías de la que se está tratando</p> <p>IfPartyDetailRole [1693] = 15, Contains el código de Member al que pertenece la Cuenta de garantías</p> <p>IfPartyDetailRole [1693] = 100, Contains el código de la Cuenta de garantías</p> <p>IfPartyDetailRole [1693] = 49, Contains el código de Member al que pertenece la Cuenta de colateral</p> <p>IfPartyDetailRole [1693] = 101, Contains el código de la Cuenta de colateral</p>
→1692	PartyDetailIDSource	Src	N	D = Proprietary/ Custom code	char	
→1693	PartyDetailRole	R	N	4 = Clearing Firm 15 = Margin Firm 100 = Margin Account 49 = Collateral Firm 101 = Collateral Account	int	
→1672	PartyDetailStatus	Stat	N	0 = Asseet 1 = Baja	int	Situación del party

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CMARGINACCOUNTS /PtyDetlListRpt/ PtyDetl/ ReltdPtyDetl/ Sub						(n times)
→→1567	RelatedPartyDetailSubID	ID	N		String	<p>Información del party. Contains la información especificada en RelatedPartyDetailSubIDType [1568]</p> <p>Para PartyDetailRole [1693] = 100 (Margin Account) los Valores posibles son:</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4109, Tipo de Garantías que cubre la cuenta</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4116, Tipo de cálculo de Garantías</p>
→→1568	RelatedPartyDetailSubIDType	Typ	N	<p>4109=Tipo de Garantías que cubre la cuenta</p> <p>4116 =Tipo de cálculo de Garantías</p>	Int	

CCOLLATERALACCOUNTS.sc	
Grupo	Configuration private data
Descripción	Collatareal account opened in IRS
Destinatarios	Member, Clearing Member
Privacidad	Contains Private Data
Timing	Available at session start and end. Dynamic — new records may be added at any time. Records are not modified or deleted

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CCOLLATERALACCOUNTS / PtyDetlListRpt					(n times)	
1510	PartyDetails ListReportID	RptID	S		String	Identificador único para cada mensaje Party Details List Report
715*	ClearingBusiness Date	BizDt	S		LocalMkt Date	Session Date
716*	SettlSessID	SetSesID	N	ITD = Intradía EOD = Fin de sesión	String	Intraday or EOD File
CCOLLATERALACCOUNTS / PtyDetlListRpt / Hdr						
35	MsgType	MsgTyp	S	CG	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	Ver Tabla 1 del documento "Tablas de Codificación"	String	Contains el código de Segmento de la ECC
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CCOLLATERALACCOUNTS /PtyDetlListRpt/ PtyDetl						(n times)
→1691	PartyDetailID	ID	N		String	<p>IfPartyDetailRole [1693] = 4, Contains el código de Member que actúa como Compensador de la cuenta de Colateral de la que se está tratando</p> <p>IfPartyDetailRole [1693] = 30, Contains el código del Payment Agent para Cash movement</p> <p>IfPartyDetailRole [1693] = 49, Contains el código de Member al que pertenece la Cuenta de colateral</p> <p>IfPartyDetailRole [1693] = 101, Contains el código de la Cuenta de colateral</p>
→1692	PartyDetailIDSource	Src	N	D = Proprietary/ Custom code	char	
→1693	PartyDetailRole	R	N	4 = Clearing Firm 30 = Payment Agent 49 = Collateral Firm 101 = Collateral Account	int	
→1672	PartyDetailStatus	Stat	N	0 = Asseet 1 = Baja	int	Situación del party

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CCOLLATERALACCOUNTS /PtyDetListRpt/ PtyDet/ ReltdPtyDet/ Sub						(n times)
						<p>Información del party. Contains la información especificada en RelatedPartyDetailSubIDType [1568]</p> <p>Para PartyDetailRole [1693] = 101: (Collateral Account) los Valores posibles son:</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4105, Contains el Modelo de Cuenta: 'A' (Agente), 'P' (Principal-to-Principal)</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4108, Contains el Indicador de Clearing Indirecto</p>
→→1567	RelatedPartyDetailSubID	ID	N		String	<p>IfRelatedPartyDetailSubIDType [1568] = 4111, Contains el Grupo de Cash movement asociados al Payment Agent</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4112, Contains el Tipo ajuste Efectivo</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4113, Contains el Indicador de reinversión</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4114, Contains la Referencia estructura de cuenta</p> <p>IfRelatedPartyDetailSubIDType [1568] = 4115, Contains el Tipo de estructura. Ver tabla 17 Tipos de Estructura de Cuenta</p>
				<p>4105 = Modelo de Cuenta</p> <p>4108 = Indicador de Clearing Indirecto</p> <p>4111 = Grupo de Cash movement asociados al Payment Agent</p> <p>4112 = Tipo ajuste Efectivo</p> <p>4113 = Indicador de reinversión</p> <p>4114 = Referencia estructura de cuenta</p> <p>4115 = Tipo de estructura</p>		
→→1568	RelatedPartyDetailSubID Type	Typ	N		Int	

CENTITIES.sc	
Grupo	General Data
Descripción	Public information on the entities involved in the ECC
Destinatarios	Todos los usuarios del Segmento IRS de la ECC
Privacidad	Contains datos públicos
Timing	Disponible a inicio y fin de sesión. Estático, no varía durante toda la sesión

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CENTITIES / PtyDetlListRpt					(n times)	
1510	PartyDetails ListReportID	RptID	S		String	Identificador único para cada mensaje Party Details List Report
715*	ClearingBusiness Date	BizDt	S		LocalMktDate	Session Date
716*	SettlSessID	SetSesID	N	ITD = Intradía EOD = Fin de sesión	String	Intraday or EOD File
CENTITIES / PtyDetlListRpt / Hdr						
35	MsgType	MsgTyp	S	CG	String	Message identifier
49	SenderCompID	SID	S		String	Identifier of the entity sending the message Contains "BMCL"
56	TargetCompID	TID	S		String	Contains "????"
50	SenderSubID	SSub	S*	Ver Tabla 1 del documento "Tablas de Codificación"	String	Contains el código de Segmento de la ECC
52	SendingTime	Snt	S		UTC Timestamp	Generation File Time

Tag	Nombre	FIXML	Req	Values	Format	Descripción
CENTITIES /PtyDetListRpt/ PtyDetI						(n times)
→1691	PartyDetailID	ID	N		String	Contains el código de la Entidad en la ECC
→1692	PartyDetailID Source	Src	N	D = Proprietary/ Custom code	char	
→1693	PartyDetailRole	R	N	1 = Firm	int	
→1672	PartyDetailStatus	Stat	N	0 = Asseet 1 = Baja	int	Situación del party
CENTITIES /PtyDetListRpt/ PtyDetI/ ReltdPtyDetI/ Sub						(n times)
→→1567	RelatedParty DetailSubID	ID	N		String	Información del party. Contains la información especificada en RelatedPartyDetailSubIDType [1568] IfRelatedPartyDetailSubIDType [1568] = 4100, Contains el tipo de Entidad en la ECC (ver Tabla 7 del documento "Tablas de Codificación")
→1568	RelatedParty DetailSubIDType	Typ	N	1 = Nombre de la Entidad 16 = Código BIC de la Entidad Participante en el DCV 23 = Código de la Entidad Participante en el Banco Central Europeo (código ECB) 4100 = Tipo de Entidad en la ECC	int	

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