IRS Segment Data Files – Segment Level

Format: CSV

June 20, 2019

Índice

History of Reviews

Date	Version	Description	Author
16/01/2015	1.0	Initial version.	Business Development
24/03/2015	1.1	Update of files and fields.	Business Development
15/06/2015	1.2	Update of files and fields.	Business Development
05/10/2015	1.3	Update of files and fields.	Business Development
26/01/2016	1.4	Update of files and fields.	Business Development
06/05/2016	1.5	Updating fields in the COPINIRS file.	Business Development
01/11/2016	1.6	Update of fields in the file COPINIRS, COPINFRA, CCOUPONS.	Business Development
29/06/2018	2.0	Update of fields by new account structure and incorporation of the multi-currency environment.	Business Development
20/06/2019	2.1	Adding fields by multi- currency environment	Business Development

Modifications made in the last revision

Major changes from the v2.0 documentation released on June 29, 2019:

New fields are included as a priority for a multi-currency environment. Notwithstanding the foregoing, the registration of transactions in currencies other than EUR is not permitted.

Detail of changes by file:

• **CBACKLOADING**

- Section **3 PRODUCT** includes field 3.11 Settlement Currency
- Section 4 **CLEARING GROUP** and field 4.1 SwapClearingGroup are included.

• **CTRADES**

- Section **3 PRODUCT** includes field 3.11 Settlement Currency

- Section 4 **CLEARING GROUP** and field 4.1 SwapClearingGroup are included.

• **COPINIRSFRA**

- Section **3 PRODUCT** includes field 3.11 Settlement Currency
- Section **4 CLEARING GROUP** and field 4.1 SwapClearingGroup are included.
- Included in section **6 SWAP** LEG 1 are the fields: 6.19 Exchange rate index 1, 6.20 Exchange rate Business centers 1, 6.21 Convention of Business days Date of fixing the exchange rate 1, 6.22 Period of delay of fixing the exchange rate 1 period , 6.23 Period of delay of fixing the exchange rate 1 periodMultiplier.
- Included in section **7 SWAP** LEG 2 are the fields: 7.18 Compensation of payment days 2, 6719 Exchange rate index 2, 7.20 Exchange rate business centers 2, 7.21 Business days convention Date of fixing the exchange rate 2, 7.22 Period of delay in fixing exchange rates 2, 7.23 Exchange Rate Delay Period 2 Multiplier Period.
- Fields 9.1 are renamed in section **9 NPV** from Leg 1 NPV to Leg 1 NPV – Currency 1, 9.3 from Leg 2 NPV to Leg 2 NPV – Currency 2.
- The Consideration NPV field is deleted in section **9 NPV**.
- Included in section **9 NPV** are the fields 9.2 Currency 1 Considerations NPV to Leg 1 NPV – Settlement Currency, 9.4 Currency 2 Considerations NPV to Leg 2 NPV – Settlement Currency.

• **COUPONS**

- Section **3 PRODUCT** includes field 3.11 Settlement Currency
- Section **4 CLEARING GROUP** and field 4.1 SwapClearingGroup are included.
- They are renamed in section 5 **COUPONS** 5.15 Currency to Coupon Currency
- Included in section 5 **COUPONS** 5.28 Coupon settlement currency, 5.29 Exchange rate fixing date, 5.30 Fixed exchange rate, 5.31 Exchange rate value.
- Renamed in section 7 NPV 7.2 Coupon NPV to Coupon NPV – Settlement Currency.

• **CONSIDERATIONS**

- Section **3 PRODUCT** includes field 3.11 Settlement Currency.
- Section **4 CLEARING GROUP** and field 4.1 SwapClearingGroup are included.
- They are renamed in section **5 ADDITIONAL PAYMENTS (CONSIDERATIONS)** 5.6 Consideration Currency to Consideration Settlement Currency.
- Included in section 5 **ADDITIONAL PAYMENTS (CONSIDERATIONS)** 5.7 Date of fixing the exchange rate, 5.8 Fixed exchange rate, 5.9 Value of the exchange rate.
- They are renamed in section **6 NPV** 6.2 NPV Consideration to NPV Consideration – Settlement Currency.

• **CGENERICPRODUCTS**

- Section 2 **GENERIC i**ncludes field 2.5 Settlement currency, 2.14 Swap Leg 1 Clearing of payment days, 2.15 Swap Leg 1 Exchange rate index, 2.16 Swap Leg 1 Exchange rate setting delay period, 2.17 Swap Leg 1 Exchange rate setting delay periodMultiplier, 2.25 Swap Leg 2 Payday Clearing, 2.27 Swap Leg 2 Exchange Rate Index, 2.28 Swap Leg 2 Exchange Rate Delay Period, 2.29 Swap Leg 2 Exchange Rate Delay PeriodMultiplier, 2.35 Basic Spread Tranche.

- **CCURVES**

  - Added the IndexMultiplier and IndexPeriod fields.

- **SCENARIOS**

  - Fields 4.2 and 4.3 expressed in absolute values so that it is in line with the risk functional document and publishedvalues.

1. Introduction

1.1. Scope

This document aims at the functional description of the data files that can be obtained by users of the CCP of Interest Rate Derivatives instruments, in Intraday (ID), in the End of Day (EoD) process and during the Default process of a Member (Auction) of the IRS segment

1.2 Document structure

This document has been designed to have in a single document that in an integrated way collects from the functional and technical point of view the detail of the fields referred to the reports that will be generated by BME CLEARING in each session for the IRS segment. Therefore, the document contains the following sections:

- General description of files to be generated.
- Detail of each of the files. For each file is presented:
  - Extended description of the files.
  - Structured description of the fields of the files, with their description in Spanish and English.
- Structure of the files developed in CSV of the reference report.
- Examples of files to generate.

1.3 Conventions used in this document

1.3.1 GENERAL INFORMATION OF EACH FILE

For each file contained in this document, a first table is presented as described below.

This table presents the generic information of the file in the following format:

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

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

1.3.2 Format of the file definition tables

The definition of each file is done by means of a table that describes in detail the fields that make it up.

These tables contain one field per row and have the following columns:

Column	Meaning
#	Chronological order of the fields that make up the reference file.
*	Contains "*" when the field is part of the file key
Field	Description of the field defined in the file.
Type	Type of field
Valid values	Valid values or range of values
Description	Description of the field.

1.3.3 Data types

This section summarizes the different types of data used throughout the description of each of the files.

These data types correspond to ASCII values and are all of variable length. These are:

• **int**: Sequence of digits without separators of thousands or decimals and optionally with sign (ASCII characters "-" and **"0" – "9".** The sign character uses a byte (that is, int is "**99999**" while negative int is "-99999". Note that int values can represent figures that begin with zeros (i.e. **"00023" = "23"**).

• **float:** Sequence of digits, optionally with decimal point and sign (ASCII characters "-" ,

- "**0" – "9** and ","); The absence of the decimal point in the field value should be interpreted as the "float" representation of an integer value. All float fields shall have a maximum **of fifteen significant digits (neither the sign nor the decimal comma shall be taken into account).** The number of decimals used will be a factor of the needs of the business. Note that float values can represent figures that begin with zeros (i.e. **"00023**" = "23") and can contain or omit zeros at the end after the decimal point (i.e. "23.0" = **"23.0000" = "23"**).

- **Qty**: Float field capable of storing a full number (without decimals) of "contracts".

- **Price**: Float field that represents a price. Please note that the number of decimal places may vary.
- **Amt:** Float field representing an amount. Please note that the number of decimal places may vary.

• **char**: single-character field. It can contain any alphanumeric or punctuation character except the delimiter. All char fields are case-sensitive (i.e. **m** ≠ **M**) and delimited by quotation marks (").

• **String:** String of alphanumeric characters. You can include any alphanumeric or punctuation character except the delimiter. All String fields are case-sensitive (i.e. **ref** ≠ **Ref**) and are delimited by quotation marks ("). The annotation "String(n)" is used to indicate the maximum number of characters in the String field. In some cases, "n" implies the exact number of characters and, in this case, will be specifically specified under the "Valid values" column.

- **Currency**: String field that represents a currency using the values defined in ISO 4217 Currency code (3 characters).

- See "Table 1 – Currency Codes" in document "Coding Tables" or **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 modified in the future to include new files.

1.4.2 Highlighting changes

All change will be reflected shaded in gray. The text deleted in the last revision will be presented with strikethrough font.

2. Overview of files to be generated

BME CLEARING will disseminate the information of the daily and historical activity of its Clearing Members through files of the IRS segment and general files that consolidate the information of all the segments of the CCP, which will be generated throughout the Intraday session (ID) or once the activity of the CCP (EoD) and during the Auction process has ended.

Below are the groups of files of the IRS segment that each Clearing Member will have available in CSV format.

2.1 Operations

In this group, the details of all the operations sent or not to the CCP, the Post-Registration events that have been made, as well as monetary flows to be exchanged that are known throughout the life of the same, will be informed at the level of Clearing Member and Position Account.

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
OPERATIONS	CBACKLOADINGPREVISION	REP-OP-001	The Initial Margin and Variation Margin are Reported at Member and Position Account level of pending operations in backloading. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is the Clearer.	ID (On demand)	FpML / CSV

2.2 Open position

In this group, the details of all alive novated operations will be Reported at the level of Clearing Member and Position Account.

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
OPEN POSITION	CTRADES	REP-OPIN-001	All transactions – opening and closing positions in the CCP – of the session are reported Member and Position Account level. Also all those positions that remain open from a previous session. This file does not contain the economic details of the operations. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is the Clearer.	ID and EoD	FpML / CSV
	COPINIRSFRA	REP-OPIN-002	The details of all outstanding operations of Swaps and FRAs are Reported at Member and Account level, indicating the status of the operation and its valuation. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is the Clearer	EoD y ID	CSV The information of this CSV file, in FpML is provided in the CCOUPONS file

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
	CCOUPONS	REP-OPIN-003	The detail per transaction of the amount of all coupons fixed and estimated to be receivable/paid throughout the life of the operation is Reported at Member and Account level. This report contains Swaps and FRA's. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is the Clearer.	ID and EoD	FpML / CSV The FpML file also incorporates the information provided in the CSV files in COPINRSFRA and CCONSIDERATIONS.
	CCONSIDERATIONS	REP-OPIN-004	The breakdown by operation of all flows, both those already collected/paid and those pending collection/ payment in the future, is Reported at Member and Account level. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is the Clearer.	ID and EoD	CSV The information in this CSV file, in FpML is provided in the CCOUPONS file

2.3 General data

This group will report on the data that complements the information of the operations and their behavior during their life cycle.

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
GENERAL DATA	CFIXING	REP-GENDAT-001	The interest rates set by benchmark rate for the last few months, including that of the current session, are Reported. Also the spot exchange rates of currencies other than settlement.	EoD y ID	FpML / CSV
	CCALENDAR	REP-GENDAT-002	Non-business days are Reported according to the schedule establishedin the eligibility criteria.	EoD	FpML / CSV
	CCURVES	REP-GENDAT-003	The curves used for Zero Rates and Discount Factor are Reported. In the case of BME Clearing, also of the rates used in the methodology of construction of the curves.	ID and EoD	FpML / CSV
	CLIQUIDITYMARGIN	REP-GENDAT-004	The parameterization is Reported for the adjustment by position size. It must contain as many settings as generic types are used in the Liquid Margin and ATP calculations.	EoD	FpML / CSV
	CGENERICPRODUCTS	REP-GENDAT-005	The generic products used for the calculation of the LiquidityMargin are Reported. For each generic, the risk type for which it should be used is identified.	EoD	FpML / CSV

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
	CSCENARIOS	REP-GENDAT-006	It reports all scenarios that are used for the calculation of margins, including the table of non-scaled scenarios for VaR. Also of all the hypothetical scenarios that are used for the calculation of the StressTest, including the table of non-scaled scenarios for VaR.	EoD	FpML / CSV

2.4 Margins

This group will inform you of the data and parameters used by BME CLEARING to measure the risk of activity for each Clearing Member and Account.

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
MARGINS	CMARGINPARAMETERS	REP-MAR-001	The margin calculation model is Reported.	EoD	FpML / CSV
	CSENSITIVITY	REP-MAR-002	Sensitivities to interest rate variations are Reported at Member and Margin Account level. If the Member receiving the report is a Clearer, the report must also include the accounts of those other members of the CCP for which it is a clearer.	EoD	FpML / CSV
	CLIQUIDMARGIN	REP-MAR-003	It is Reported at Member and Collateral Account level of the hedging operations that have been taken into consideration in the calculation of the IM to obtain the Initial Margin for liquidity.	EoD	FpML / CSV

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
	CTOTALINITIALMARGIN	REP-MAR-004	It is Reported at Member and Collateral Account level, Total IM calculated, Calculation method today, NPV calculated today, VM calculated today. Total IM calculated yesterday, Calculation method yesterday., NPV calculated yesterday, VM calculated yesterday. Total IM calculated yesterday. If the Member receiving the report is a Clearer, the report must also include the accounts of those other members of the CCP for which it is a clearer.	ID and EoD	FpML / CSV
	CSTRESSTESTING	REP-MAR-005	Stress test results are Reported at the Clearing Member level.	EoD	FpML / CSV
	CBACKTESTING	REP-MAR-006	Retrospective test results are Reported at Clearing Member level and counted.	EoD	FpML
	CWORSTSCENARIOS	REP-MAR-007	The 10 (ten) worst scenarios and their losses by scenarios are Reported at Clearing Member and Account level.	EoD	FpML

2.5 Auctions

This group will inform the details of the portfolios to be auctioned referring to the Non-Compliant Member, as well as the data necessary for their analysis.

AUCTIONS	CFIXING_AUC	REP-AUC-001	Set of files for SwaMI Auctions. Its formats conform to homonyms without the extension _AUC. They contain information referring to the portfolios of a Clearing Member that has been declared in Default and that are going to be auctioned.	ID (On demand)	CSV
	CCALENDAR_AUC	REP-AUC-002		ID (On demand)	
	CCURVES_AUC	REP-AUC-003		ID (On demand)	
	CLIQUIDITYMARGIN_AUC	REP-AUC-004		ID (On demand)	
	CGENERICPRODUCTS_AUC	REP-AUC-005		ID (On demand)	
	CSCENARIOS_AUC	REP-AUC-006		ID (On demand)	
	COPINIRSFRA_AUC	REP-AUC-007		ID (On demand)	
	CCOUPONS_AUC	REP-AUC-008		ID (On demand)	
	CCONSIDERATIONS_AUC	REP-AUC-009		ID (On demand)	
	CMARGINPARAMETERS_AUC	REP-AUC-010		ID (On demand)	
	CLIQUIDMARGIN_AUC	REP-AUC-011		ID (On demand)	
	CAUCTION_AUC	REP-AUC- 012	The detail of the Portfolio of the Clearing Member in situation of Default for which the first must bid is ACCOUNT at the Clearing Member level. After the resolution of the auction, the report also reports the result of the auction.	ID (On demand)	
	COPINIRSFRA_PAS_AUC	REP-AUC-013	Its format conforms to that of COPINIRSFRA. It is ACCOUNT at the level of Clearing Member and Position Account of the detail of the operations of Swaps and FRAs that make up the portfolios referred to in CAUCTION_AUC. It will also be generated after the resolution of the auction.	ID (On demand)	

CCOUPONS_PAS_AUC	REP-AUC-014	Its format conforms to that of CCOUPONS. The details of the coupons of the Swaps and FRAs that make up the portfolios referred to in CAUCTION_AUC are ACCOUNT at the level of Clearing Member and Position Account. It will also be generated after the resolution of the auction.	ID (On demand)
CCONSIDERATIONS_PAS_AUC	REP-AUC-015	Its format conforms to that of CCONSIDERATIONS. It is ACCOUNT at the level of Clearing Member and Position Account of the detail of the additional payments of the Swaps and FRA's operations that make up the portfolios referred to in CAUCTION_AUC. It will also be generated after the resolution of the auction.	ID (On demand)
*_BIDCSV_* (El nombre del fichero debe contener la cadena de caracteres "_BIDCSV_")	REP-AUC-016	Bid file generated by each participant in an auction.	ID

The generation of these files will follow the following rules:

1. When files are generated in ID, the time it was generated will be added to the file name. For example, if the CTRADES file for Member A720 was generated at 11:45:30, the file name will be "CTRADES-11:45:30".

2. The files in ID are generated:

a) The CCCURVES and CFIXING files at the time they are approved by the Supervisor.

b) The files of the Operations family and the Collateral family when there is anything to communicate to said Clearing Member, provided that at least ten minutes have elapsed since the last shipment to this Clearing Member.

c) The CTOTALINITIALMARGIN file every ten (10) minutes.

d) The BACKLOADINGPREVISION file will be generated on request from the BME Clearing supervisor.

3. When files are generated in EOD, they will have an EOD suffix. For example "CTRADES-EOD".

4. EOD files are all generated in a single package, except:

a. CCURVES that will be generated when the Supervisor has approved the EOD calculation curves.

b. CFIXING that will be generated when the Supervisor has validated the EONIA fix.

5. The files that will be used for the Auction Drills will be generated will have AUC suffix (Auction)

3. File details

3.1 Operations files

FILE NAME	CBACKLOADINGPREVISION
FILE CODE	REP-OP-001
DESCRIPTION	The Initial Margin and Variation Margin are ACCOUNT at Member and Position Account level of the pending operations in backloading, If the Member receiving the report is a Clearer, the report must also include the operations of those other members of the CCP of which it is a clearer.
GROUP	OPERATIONS
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID (On demand)

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday, EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date

#	*Field	Type	Valid values	Description
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Clearing the report contains the operations of its accounts (own and clients; Member = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is a clearer (Member = CCPMember, but ClearingMember = CCPMember)
2	POSITION ACCOUNT			Data of the account where the operation is recorded
2.1	Member	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	PositionAccount	String(12)		CCP Position Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	AccountClass	Value{CP, CI}		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	PRODUCT			Main product data
3.1	CCP Trade id	String		CCP identification number once new, Code in CTRADES
3.2	Approved Trade Source Trade Id	String		Initial trade execution ID, spTradeId,
3.3	Approved Trade Source Trade Id - BETA	String		ID on the acceptance platform of the novated transaction on the CCP
3.4	ContractCode	String		Coding of IRS segment contracts in the CCP, (See document Codification of IRS contracts), IRS Segment contracts coding
3.5	Currency1	Currency ISO Currency Code (3 digits)		Currency of the leg1 of the operation
3.6	Notional1	Amt		Initial notional amount of leg1
3.7	Leg_Type1	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL

#	*Field	Type	Valid values	Description
3.8	Currency2	Currency ISO Currency Code (3 digits)		Currency of the leg2 of the operation
3.9	Notional2	Amt		Initial notional amount of leg2
3.10	Leg_Type2	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.11	Settlement Currency	Currency ISO Currency Code (3 digits)		Settlement currency of the operation
3.12	Side	char	"1"=Buy "2"=Sell	Sign of the operation: 1=Purchase; 2= Sale
3.13	Exchange date	LocalDate		Date of contracting the operation
3.14	Expiration	LocalDate		End date of the operation
4	COMPENSATION GROUP			
4.1	SwapClearingGroup	String(12)		Compensation group
5	LOAD			IM and VM forecast for backloading operations pending acceptance
5.1	IncrementalRisk IM	Amt		Amount of the IM risk increase introduced by the operation
5.2	TotalRisk IM	Amt		Total IM Risk Amount of the Original Portfolio + Incremental Risk
5.3	Collateral	Amt		Amount of Collateral Required
5.4	IM	Amt		Initial portfolio margin
5.5	VM	Amt		Portfolio variation margin
5.6	Total IM	Amt		Total portfolio IM considering the complete package of backloading operations
5.7	Total VM	Amt		Total VM of the portfolio considering the complete package of backloading operations

3.2 Open position files

FILE NAME	CTRADES
FILE CODE	REP-OPIN-001
DESCRIPTION	All transactions – opening and closing positions in the CCP – of the session are Reported at Member and Position Account level. Also all those positions that remain open from a previous session. This file does not contain the economic details of the operations. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is Clearer.
GROUP	OPEN POSITION
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday, EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time

#	*Field	Type	Valid values	Description
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Clearing the report contains the operations of its accounts (own and clients; Member = CCPMember). If CCPMember is Clearer the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is compensator (Member != CCPMember, but ClearingMember = CCPMember)
2	POSITION ACCOUNT			Data of the account where the operation is recorded
2.1	Member	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	PositionAccount	String(12)		CCP Position Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	AccountClass	Value{CP, CI}		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	PRODUCT			Main product data
3.1	CCP Trade Id	String		CCP identification number once new, Code in CTRADES
3.2	Approved Trade Source Trade Id	String		Initial trade execution ID, spTradeId,
3.3	Approved Trade Source Trade Id - BETA	String		ID on the acceptance platform of the novated transaction on the CCP
3.4	ContractCode	String		Codification of IRS segment contracts in the CCP, (See document Codification of IRS contracts), IRS Segment contracts coding.
3.5	Currency1	Currency ISO Currency Code (3 digits)		Currency of the leg1 of the operation
3.6	Notional1	Amt		Initial notional amount of leg1
3.7	Leg_Type1	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.8	Currency2	Currency ISO Currency Code (3 digits)		Currency of the leg2 of the operation

#	*Field	Type	Valid values	Description
3.9	Notional2	Amt		Initial notional amount of leg2
3.10	Leg_Type2	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.11	Settlement Currency	Currency ISO Currency Code (3 digits)		Settlement currency of the operation
3.12	Side	char	"1"=Buy"2"=Sell	Sign of the operation: 1=Purchase; 2= Sale
3.13	Trade Date	LocalDate		Date of contracting the operation
3.14	Maturity Date	LocalDate		End date of the operation
4	COMPENSATION GROUP			
4.1	SwapClearingGroup	String(12)		Compensation group
5	OPERATION			Main product data
5.1	Reg Timestamp	timestamp		Trade Type Register Timestamp – Description: Backloading B: Date and Time of Registration in CCP of novation Registration H: Date and Time of Registration in CCP of novation Auction F: Date and Time of Registration in CCP of novation by transfer Expiration V: Date and Time in which the expiration is recorded. Neteo N: Date and Time in which the netting of the operations is recorded Transfer Z: Date and Time of Registration in CCP of the novation by transfer
5.2	Previous Trade Id	String		CCP Trade ID Previo
5.3	Initial Trade Id	String		CCP Trade ID Inicial
5.4	Initial Market Code	String		Initial market code
5.5	Initial trading datatime	LocalDate		Date and time of trading the Initial trade
5.6	Initial Trade Type	String		Type of initial trade
5.7	Open-Close-Indicator	Values{O, C}		Indicates whether the operation opens ("O"=Open) or closes ("C"=Close) the position
5.8	CCP Grouping Id	String		Group Code
5.9	Trade Type	String		Trade Type defined by the CCP, The coding of this field is in Annex I of this document

#	*Field	Type	Valid values	Description
5.10	Rate_leg1	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.	The Fixed or Floating type of the Leg 1
5.11	Rate_leg2	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.	The Fixed or Floating type of the Leg 2
5.12	UTI	String		UTI of the operation
5.13	Not Transferred Quantity	Amt		Quantity not transferred
5.14	Netting ID	String		CCP-generated netting identifier

FILE NAME	COPINIRSFRA
FILE CODE	REP-OPIN-002
DESCRIPTION	The details of all outstanding operations of Swaps and FRAs are reported at Member and Position Account level, indicating the status of the operation and its valuation. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is Clearer.
GROUP	OPEN POSITION
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code

#	*Field	Type	Valid values	Description
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Clearing the report contains the operations of its accounts (own and clients; Member = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is a clearer (Member = CCPMember, but ClearingMember = CCPMember)
2	POSITION ACCOUNT			Data of the account where the operation is recorded
2.1	Member	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	PositionAccount	String(12)		CCP Position Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	AccountClass	Value{CP, CI}		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	PRODUCT			Main product data
3.1	CCP Trade id	String		CCP identification number once new, Code in CTRADES
3.2	Approved Trade Source Trade Id	String		Initial trade execution ID, spTradeId,
3.3	Approved Trade Source Trade Id - BETA	String		ID on the acceptance platform of the novated transaction on the CCP
3.4	ContractCode	String		Codification of IRS segment contracts in the CCP, (See document Codification of IRS contracts), IRS Segment contracts coding, If it is a SWAP, the data of block 7 (FRA DATA) is blank. If it is an FRA, the data of blocks 5 (LEG SWAP 1) and 6 (LEG SWAP 2) are blank

#	*Field	Type	Valid values	Description
3.5	Currency1	Currency ISO Currency Code (3 digits)		SWAP leg1 currency FRA Currency
3.6	Notional1	Amt		Initial notional amount of SWAPI leg1FRA notional port
3.7	Leg_Type1	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FLPara FRAs: - Fixed = FIX if Side = 1 (Buy) - Floating = FL if Side = 2 (Sale)
3.8	Currency2	Currency ISO Currency Code (3 digits)		Currency of the leg2 of the operation. Blank for FRAs.
3.9	Notional2	Amt		Initial notional amount of leg2. Blank for FRAs.
3.10	Leg_Type2	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL. Blank for FRAs.
3.11	Settlement Currency	Currency ISO Currency Code (3 digits)		Settlement currency of the operation
3.11	Side	char	"1"=Buy "2"=Sell	Sign of the operation: 1=Purchase; 2= Sale
3.12	Trade Date	LocalDate		Date of contracting the operation
3.13	Maturity Date	LocalDate		End date of the operation
4	COMPENSATION GROUP			
4.1	SwapClearingGroup	String(12)		Compensation group
5	OPERATION			
	IDs and STATUS			
5.1	Reg Timestamp	timestamp		Register Timestamp Operation Type - Description Backloading B: Date and Time of Registration in CCP of novation. Registration H: Date and Time of Registration in CCP of the novation Auction F: Date and Time of Registration in CCP of the novation by transfer Expiration V: Date and Time in which the expiration is recorded. Neteo N: Date and Time in which the netting of the operations is recorded Transfer Z:Date and Time of Registration in CCP of novation by transfer

#	*Field	Type	Valid values	Description
5.2	Previous Trade Id	String		CCP Trade ID Previo
5.3	Initial Trade Id	String		CCP Trade ID Inicial
5.4	Initial Market Code	String		Initial market code
5.5	Initial trading datatime	LocalDate		Date and time of trading the Initial trade
5.6	Initial Trade Type	String		Type of initial trade
5.7	Approved Trade Source Trade Group Id	String		Group ID on the acceptance platform, swGroupId
5.8	Approved Trade Source Id	String		Name of the acceptance platform, let's note that in case the operations are accepted by Portability or generated as a result of the netting process, here it should appear that they come from there, Example: Net
5.9	CCP Status	Values {Accepted}		State in which the operation is, in this case "NOVATED"
5.10	CCP Grouping Id	String		Group code in CTRADES
5.11	TradeType	String		Trade Type defined by BME Clearing, The coding of this field is in Annex I of this document
5.12	open-close indicator	Values{O, C}		Indicates whether the operation opens ("O"=Open) or closes ("C"=Close) the position
5.13	Netting id	String		CCP-generated netting identifier
5.14	User netting id	String		Customer-provided netting identifier
5.15	Block o Allocation Indicator	String		Indicates whether the operation belongs to an operation group or to Allocation
5.16	Block o Allocation Id	String		Identifier of the Block or Allocation to which the operation belongs.
5.17	ClientTradeId	String		Identification of the operation in the client's systems
5.18	Clearing MemberTradeId	String		Identification of the operation in the CM systems
5.19	Clearing Member Block	String		ID of the counterparty executing the bulk trade
5.20	UTI-CCP	String		UTI generated at the time of novation

#	*Field	Type	Valid values	Description
5.21	Prior-UTI	String		Pre-novation ICU
6	LEG SWAP 1 BASIC DATA SWAP LEG 1			
6.1	Leg_Side1	String(1)	"P" -> Pay "R" -> Receive	Indicates whether the Leg is pay or receive
6.2	Effective Date 1	LocalDate		Effective date of operation on Leg 1
6.3	Maturity Date Leg 1	LocalDate		End date of operation on Leg 1
6.4	Index 1	String		Name of the underlying interest rate index
6.5	IndexTenor 1 Period	period: Value{D, W, M, Y}		Tenor of the underlying interest rate index
6.6	IndexTenor 1 PeriodMultiplier	Period Multiplier: Positive Integer		Reference Index Frequency
6.7	Rate 1	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.	Interest rate applied with decimals, if it is FIX is the value of the fixed rate; if FL: It is the value of the official fixing
6.8	Spread 1	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.	Spread of the trade
6.9	Day Count Fraction 1	String	"30/360" "30E/360" "30E/360.ISDA" "ACT/360" "ACT/365. FIXED" "ACT/365. ISDA" "ACT/ACT. ICMA" "ACT/ACT. ISDA" "ACT/ACT. ISMA"	Convention ruling the number of days included in the calculation of interest
6.10	Business Day Convention Effective Date 1	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention of the start date of the operation.
6.11	Business Centers 1	String (string string(4) separated by character |)		Business centers to which the Trade belongs. They rule the payment schedule of the Leg 1.

#	*Field	Type	Valid values	Description
6.12	Roll Convention 1	String	Numeric value of a month day"EOM""IM M""NONE"	End of Period Date Convention that applies from Start date
6.13	Compounding method 1	String	"Flat""Straight" Blanks	Compounding method for Leg 1: "Flat", "Straight" or blank
6.14	Compounding period 1 Period	period: Value{D, W, M, Y}		Compounding period for Leg 1
6.15	Compounding period 1 PeriodMultiplier	Period Multiplier: Positive Integer		Compounding period for Leg 1
6.16	Payment Period 1 Period	period: Value{D, W, M, Y}		Payment Period for Leg 1
6.17	Payment Period 1 PeriodMultiplier	Period Multiplier: Positive Integer		Payment Period for Leg 1
6.18	Payment Days Offset 1	Integer		Payment lag, expressed in calendar days, with respect to the theoretical UNADJUSTED payment date. The resulting date must be adjusted according to the business center of leg 1.
6.19	Exchange Rate Index 1	String		The name of the exchange rate index from the currency from leg 1 to the settlement currency. This field and the following ones referring to this exchange rate will go blank if both currencies are the same.
6.20	Exchange Rate Business Centers 1	String (string string(4) separated by character |)		Business centers by which the index of the exchange rate of leg 1 is ruleed.
6.21	Business Day Convention Exchange Rate Fixing Date 1	String	"FOLLOWING" "MODFOLLOWING	Business day convention for the date of fixing the exchange rate in the Leg 1
6.22	Exchange Rate Fixing Lag Period 1 Period	period: Value{D, W, M, Y}		Business day convention for the date of fixing the exchange rate in the Leg 1
6.23	Exchange Rate Fixing Lag Period 1 PeriodMultiplier	period Multiplier: Integer		Alongside with the next field, offset fixing the exchange rate with respect to the payment dates for the leg 1

#	*Field	Type	Valid values	Description
	LEG 1 STUBS			
	INITIAL STUB LEG 1			
6.24	Initial Stub Method 1	String	"ShortInitial""LongInitial" Blanks	Type of stub
6.25	Initial Stub First Index 1	String		1st interpolation reference index
6.26	Initial Stub Second Index 1	String		2nd Interpolation reference index
6.27	First Reg Period Start Date 1	LocalDate		Effective date of the first regular leg 1 period
	FINAL HEEL LEG 1			
6.28	End heel method 1	String	"ShortFinal""LongFinal" blanks	Type of stub
6.29	Final Stub Method 1	String		1st index of the final stub of leg 1
6.30	Final Stub First Index 1	String		2nd index of the final stub of leg 1
6.31	Final Stub Second Index 1	LocalDate		Effective date of the last regular leg period 1
	UNADJUSTED DATES SWAP LEG 1			
6.32	Unadjusted effective Date 1	LocalDate		Effective unadjusted date of operation on leg 1
6.33	Unadjusted Maturity Date 1	LocalDate		Out of date of end of operation on leg 1
6.34	Business Day Convention Maturity Date 1	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business Day Convention for the Expiration Date of the operation in the Leg 1
6.35	Business Day Convention Last Regular Period Date 1	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention for the end dates of coupon calculation periods in Leg 1

#	*Field	Type	Valid values	Description
6.36	Business Day Convention Payment Date 1	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business Day Convention for coupon payment dates on Leg 1
7	LEG SWAP 2			
	BASIC DATA SWAP LEG 2			
7.1	Leg_Side2	String(1)	"P" -> Pay "R" -> Receive	Indicates whether the Leg is pay or receive
7.2	Effective Date 2	LocalDate		Effective date of operation on Leg 2
7.3	Maturity Date Leg 2	LocalDate		End date of operation on Leg 2
7.4	Index 2	String		Name of the index reference in case the type of leg or Leg is Floating=FL Ex: EUR-EURIBOR-3M
7.5	IndexTenor 2 Period	period: Value{D, W, M, Y} period Multiplier: Positive Integer		Tenor of the underlying interest rate index
7.6	IndexTenor 2 PeriodMultiplier	Period Multiplier: Positive Integer		Reference Index Frequency
7.7	Rate 2	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.	Interest rate applied with decimals, if it is FIX is the value of the fixed rate; if FL: It is the value of the official fixing
7.8	Spread2	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.	Spread of the trade
7.9	Day Count Fraction 2	String	"30/360""30E/360""30E/360.ISDA""ACT/360""ACT/365.FIXED""ACT/365.ISDA""ACT/ACT.ICMA""ACT/ACT.ISDA""ACT /ACT.ISMA"	Convention ruling the number of days included in the calculation of interest

#	*Field	Type	Valid values	Description
7.10	Business Day Convention Effective Date 2	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention of the start date of the operation.
7.11	Business Centers 2			Business centers to which the Trade belongs. They rule the payment schedule of the Leg 2.
7.12	Roll Convention 2	String	Numeric value of a month day"EOM""IMM""NONE"	End of Period Date Convention that applies from Start date
7.13	Compounding method 2	String	"Flat""Straight" Blanks	Compounding method for Leg 1: "Flat", "Straight" or blank
7.14	Compounding period 2 Period	period: Value{D, W, M, Y}		Compounding period for Leg 2
7.15	Compounding period 2 Period Multiplier	period Multiplier: Positive Integer		Compounding period for Leg 2
7.16	Payment Period 2 Period	period: Value{D, W, M, Y}		Payment Period for Leg 2
7.17	Payment Period 2 Period Multiplier	period Multiplier: Positive Integer		Payment Period for Leg 2
7.18	Payment Days Offset 2	Integer		Payment lag, expressed in calendar days, with respect to the theoretical UNADJUSTED payment date. The resulting date must be adjusted according to the business center of leg 2.
7.19	Exchange Rate Index 2	String		Name of the exchange rate index of the currency from leg 2 to settlement currency. This field and the following ones referring to this exchange rate will go blank if both currencies are the same.
7.20	Exchange Rate Business Centers 2	String (string string(4) separated by character |)		Business centers by which the leg 2 exchange rate index is ruleed. .

#	*Field	Type	Valid values	Description
7.21	Business Day Convention Exchange Rate Fixing Date 2	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention for the date of fixing the exchange rate in the Leg 2
7.22	Exchange Rate Fixing Lag Period 2 Period	period: Value{D, W, M, Y}		Next to the next field, offset fixing the exchange rate with respect to the payment dates for the Leg 2
7.23	Exchange Rate Fixing Lag Period 2 PeriodMultiplier	period Multiplier: Integer		Alongside the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg 2
	LEG 2 STUBS			
	INITIAL STUB LEG 2			
7.24	Initial Stub Method 2	String	"ShortInitial" "LongInitial" Blanks	Type of stub
7.25	Initial Stub First Index 2	String		1st Interpolation reference index
7.26	Initial Stub Second Index 2	String		2nd Interpolation reference index
7.27	First Reg Period Start Date 2	LocalDate		Effective date of the first regular period of leg 2
	FINAL STUB LEG 2			
7.28	Final Stub Method 2	String	"ShortFinal" "LongFinal" Blanks	Type of stub
7.29	Final Stub First Index 2	String		1st index of the final stub of leg 2
7.30	Final Stub Second Index 2	String		2nd index of the final stub of leg 2
7.31	Last Reg Period End Date 2	LocalDate		Effective date of the last regular period of leg 2
	UNADJUSTED DATES AP LEG 2			
7.32	Unadjusted effective Date 2		LocalDate	Effective unadjusted date of operation on Leg 2

#	*Field	Type	Valid values	Description
7.33	Unadjusted Maturity Date 2		Unadjusted effective Date 2	Adjusted date of end of operation on Leg 2
7.34	Business Day Convention Maturity Date 2	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business Day Convention for the Expiration Date of the trade in the Leg 2
7.35	Business Day Convention Last Regular Period Date 2	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention for the end dates of coupon calculation periods in the Leg 2.
7.36	Business Day Convention Payment Date 2	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention for coupon payment dates on the Leg 2.
8	FRA DATA BASIC DATA FRA			
8.1	FRA effective date	LocalDate		Effective date of the operation
8.2	FRA Index	String		Name of the underlying interest rate index
8.3	FRA IndexTenor Period	period: Value{D, W, M, Y}		Tenor of the underlying interest rate index
8.4	FRA IndexTenor PeriodMultiplier	Period Multiplier: Positive Integer		Tenor of the underlying interest rate index
8.5	FRAFixedRate	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places	Fixed rate agreed for the operation
8.6	FRA Day Count Fraction	String	"30/360" "30E/360" "30E/360.ISDA" "ACT/360" "ACT/365. FIXED" "ACT/365. ISDA" "ACT/ACT. ICMA" "ACT/ACT. ISDA" "ACT/ACT. ISMA"	Convention ruling the number of days included in the calculation of interest

#	*Field	Type	Valid values	Description
8.7	FRA Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention of the start date of the operation.
8.8	FRA Business Centers	String (string string(4) separated by character |)		Business centers to which the Trade belongs
	UNADJUSTED DATES FRA			
8.9	FRA Unadjusted effective Date	LocalDate		Effective unadjusted date of the operation
8.10	FRA Unadjusted Maturity Date	LocalDate		Unadjusted end date of operation
9	NPV			
9.1	Leg 1 NPV - Currency 1	Amt		Amount of the total Net Present Value of leg 1 of the operation. Currency is Currency 1 (field 3.5) Does not apply to FRAs
9.2	Leg 1 NPV - Settlement Currency 1	Amt		Amount of the total Net Present Value of leg 1 of the operation. The currency is Settlement Currency (field 3.12) Does not apply to FRAs
9.3	Leg 2 NPV - Currency 2	Amt		Amount of the total Net Present Value of leg 2 of the operation. Currency is Currency 2 (field 3.8) Does not apply to FRAs
9.4	Leg 2 NPV - Settlement Currency 2	Amt		Amount of the total Net Present Value of leg 2 of the operation. The currency is Settlement Currency (field 3.12) Does not apply to FRAs
9.5	Considerations NPV	Amt		Total Net Present Value amount of all additional payments in settlement currency
9.6	Works with VAN	Amt		Total Net Present Value amount of the settlement currency transaction
9.7	Trade Previous NPV	Amt		Previous amount of total Net Present Value per settlement currency transaction

FILE NAME	CCOUPONS
FILE CODE	REP-OPIN-003
DESCRIPTION	The detail per transaction of the amount of all coupons fixed and estimated to be receivable/paid throughout the life of the operation is reported at Member and Position Account level. This report contains Swaps and FRA's. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is Clearer.
GROUP	OPEN POSITION
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report If CCPMember is Non-Clearing Mamber the report contains the operations of its accounts (House and clients; Member = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is a clearer (Member = CCPMember, but ClearingMember = CCPMember)
2	POSITION ACCOUNT			Data of the account where the operation is recorded

#	*Field	Type	Valid values	Description
2.1	Member	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	PositionAccount	String(12)		CCP Position Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	AccountClass	Value{CP, CI}		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	PRODUCT			Main product data
3.1	CCP Trade id	String		CCP identification number once novated, Code in CTRADES
3.2	Approved Trade Source Trade Id	String		Initial trade execution ID, spTradeId,
3.3	Approved Trade Source Trade Id - BETA	String		ID on the acceptance platform of the novated transaction on the CCP
3.4	ContractCode	String		Codification of IRS segment contracts in the CCP, (See document Codification of IRS contracts), IRS Segment contracts coding.
3.5	Currency1	Currency ISO Currency Code (3 digits)		Currency of the leg1 of the operation
3.6	Notional1	Amt		Initial notional amount of leg1
3.7	Leg_Type1	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.8	Currency2	Currency ISO Currency Code (3 digits)		Currency of the leg2 of the operation
3.9	Notional2	Amt		Initial notional amount of leg2
3.10	Leg_Type2	Log ic		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.11	Settlement Currency	Currency ISO Currency Code (3 digits)		Settlement currency of the operation
3.12	Side	char	"1"=Buy "2"=Sell	Sign of the operation: 1=Buy; 2= Sell
3.13	Exchange date	LocalDate		Trade date of the operation

#	*Field	Type	Valid values	Description
3.14	Expiration	LocalDate		End date of the operation
4	COMPENSATION GROUP			
4.1	SwapClearingGroup	String(12)		Compensation group
5	COUPONS			Future coupons of the operation
5.1	LegType	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL
5.2	Leg_Side	String(1)	P" -> Pay "R" -> Receive	Indicates whether the Leg to which the coupon belongs is pay or receive
5.3	Floating_Index	String		If LegType=FL, name of the underlying interest rate index.
5.4	Index_A	String		For floating leg stubs, the name of the underlying interest rate index against which interpolation will be performed
5.5	Index Tenor_A	period: Value{D, W, M, Y} period Multiplier: Positive Integer		For floating leg stubs, tenor of the underlying interest rate index against which interpolation will be performed
5.6	Index_B	String		For floating leg stubs, the name of the underlying interest rate index against which interpolation will be performed
5.7	Index Tenor_B	period: Value{D, W, M, Y} period Multiplier: Positive Integer		For floating leg stubs, tenor of the underlying interest rate index against which interpolation will be performed
5.8	startDate	LocalDate		Coupon start date
5.9	endDate	LocalDate		Coupon end date
5.10	fixingDate	LocalDate		Coupon fixing date
5.11	paymentDate	LocalDate		Coupon payment date
5.12	Accrual_factor	Decimal	With a maximum of 9 decimal places.	Number of days in the coupon calculation period
5.13	fixed	String	"S" -> Yes"N" -> No	If it is already fixed.
5.14	Settled	String	Value{Yes, No, OTC}	If the coupon has already been settled.

#	*Field	Type	Valid values	Description
5.15	Coupon Currency	Currency ISO Currency Code (3 digits)		Coupon currency
5.16	CouponAmount	Amt		Nominal Amount
5.17	Notional	Amt		Notional amount of the coupon
5.18	spread	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.	Spread of the trade
5.19	rate	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.	Interest rate applied with decimals, if it is FIX is the value of the fixed rate; if FL: It is the value of the official fixing
5.20	Compounding method	String	"Flat" "Straight" Blanks	Compounding method for Leg
5.21	Business Day Centers	String (string string(4) separated by character |)		Business centers to which the Trade belongs
5.22	Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business Day Convention
5.23	Day Count Fraction	String	"30/360" "30E/360" "30E /360.ISDA" "ACT/360""A CT/365. FIXED""ACT/36 5.ISDA""ACT/ACT. ICMA""ACT/ACT. ISDA""ACT /ACT. ISMA"	Convention ruling the number of days included in the calculation of interest
5.24	Discount factor	Decimal	Rate expressed as much as one: 0.05 equals 5%. With a maximum of 15 decimal places.	Discount factor used
5.25	Fixing Type	String		Fixation can be: ISDA – Standard fixation. IRATE - initial index specified. SRATE – index of the specified stub. NSLAG – non-standard lag.
5.26	Flow Type	String		Flow Types: "C"-Compounds, "S"-Standard, "O"-OIS trade, "B"- Stub Period not compound and "W"- Stub Period compound.

#	*Field	Type	Valid values	Description
5.27	Fixing_multiplier	Decimal	With a maximum of 15 decimal places.	Indicates the fixing multiplier of floating OIS coupons.
5.28	Coupon Settlement Currency	Currency ISO Currency Code (3 digits)		Coupon settlement currency. The three fields below will be blank if the currency of the coupon and its settlement currency are the same.
5.29	Exchange Rate Fixng Date	LocalDate		Exchange rate fixing date for coupon
5.30	Exchange Rate Fixed	String	"S" -> Yes"N" -> No	If the exchange rate is already fixed.
5.31	Exchange Rate Value	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%. With a maximum of 5 decimal places.	The value of the applied exchange rate.
6	UNADJUSTED DATES			
6.1	Unadjusted startDate	LocalDate		Start date of the unadjusted period
6.2	Unadjusted endDate	LocalDate		End date of the unadjusted period
7	NPV			
7.1	Coupon NPV - Currency	Amt		Amount of the Net Present Value of the coupon in the currency of the coupon
7.2	Coupon NPV - Settlement Currency	Amt		Net Present Value amount of the coupon. In the coupon settlement currency.
7.3	Coupon Previous NPV	Amt		Previous amount of the Net Present Value coupon in the coupon settlement currency

FILE NAME	CCONSIDERATIONS
FILE CODE	REP-OPIN-004
DESCRIPTION	The breakdown by operation of all flows, both those already collected/paid and those pending collection/payment in the future, is reported at Member and Position Account level. If the reporting Member is a clearer, the report must also include the transactions of those other members of the CCP for which it is clearer.
GROUP	OPEN POSITION
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

#	*Field	Type	Valid values	Description
1	REPORT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGROUP	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Clearing the report contains the operations of its accounts (own and clients; Member = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is a clearer (Member = CCPMember, but ClearingMember = CCPMember)
2	POSITION ACCOUNT			Data of the account where the operation is recorded
2.1	Member	String		Member Code

#	*Field	Type	Valid values	Description
2.2	ClearingMember	String		Clearing Member Code
2.3	PositionAccount	String(12)		CCP Position Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	AccountClass	Value{CP, CI}		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	PRODUCT			Main product data
3.1	CCP Trade id	String		CCP identification number once novated, Code in CTRADES
3.2	Approved Trade Source Trade Id	String		Initial trade execution ID, spTradeId,
3.3	Approved Trade Source Trade Id - BETA	String		ID on the acceptance platform of the novated transaction on the CCP
3.4	ContractCode	String		Codification of IRS segment contracts in the CCP, (See document Codification of IRS contracts), IRS Segment contracts coding.
3.5	Currency1	Currency ISO Currency Code (3 digits)		Currency of the leg1 of the operation
3.6	Notional1	Amt		Initial notional amount of leg1
3.7	Leg_Type1	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.8	Currency2	Currency ISO Currency Code (3 digits)		Currency of the leg2 of the operation
3.9	Notional2	Amt		Initial notional amount of leg2
3.10	Leg_Type2	Logic		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.11	Settlement Currency	Currency ISO Currency Code (3 digits)		Settlement currency of the operation
3.12	Side	char	"1"=Buy "2"=Sell	Sign of the operation: 1=Buy; 2= SEll
3.13	Trade Date	LocalDate		Trade date the transaction
3.14	Maturity Date	LocalDate		End date of the transaction

#	*Field	Type	Valid values	Description
4	COMPENSATION GROUP			
4.1	Swap ClearingGroup	String(12)		Compensation group
5	ADDITIONAL PAYMENTS (CONSIDERATIONS).			Additional payment details Up to 6 possible payments
5.1	Amount	Amt		Additional future payments payable over the life of the transaction
5.2	ConsiderationDate	LocalDate		Date of payment of additional flows
5.3	CCP Status (Consideration Status)	String	Value {Yes, No, OTC}	Status of the Consideration (S-Liquidated, N-Unsettled, OTC-Bilateral Settled)
5.4	Consideration Currency	Currency ISO Currency Code (3 digits)		Currency consideration
5.5	Discount factor	Decimal	Rate expressed as much as one: 0.05 equals 5%. With a maximum of 15 decimal places.	Discount factor used
5.6	Consideration Settlement Currency	Currency ISO Currency Code (3 digits)		Settlement currency of the consideration. The three fields below will be blank if the currency of the consideration and that of its settlement are the same.
5.7	Exchange Rate Fixng Date	LocalDate		Date of fixing the exchange rate for consideration
5.8	Exchange Rate Fixed	String	"S" -> Yes"N" -> No	If the exchange rate is already fixed.
5.9	Exchange Rate Value	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%. With a maximum of 5 decimal places.	The value of the applied exchange rate.
6	NPV			
6.1	Consideration - NPV Currency	Amt		NPV of Consideration
6.2	Coupon NPV - Settlement Currency	Amt		Amount of NPV Consideration. In the coupon settlement currency.
6.3	Consideration Previous NPV	Amt		Previous net present value of the consideration in the settlement currency of the Consideration

3.3 General data files

FILE NAME	CFIXING
FILE CODE	REP-GENDAT-001
DESCRIPTION	The interest rates set by benchmark for the last few months, including that of the current session, are reported. Also the spot exchange rates of currencies other than settlement.
GROUP	GENERAL DATA
RECIPIENTS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	ID and EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	YYYY-MM-DD		Report Data Session Date
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time
2	COMMON DATA			
2.1	Rate Type	String	"IRT" "XRT"	If "IRT" the fields in section 4 will go blank If "XRT" the fields in section 3 will go blank
2.2	Fixing Capture Time	YYYY-MM-DDTHH:MM:SS		Data capture time in dd/mm/yy format hh:mm:ss
2.3	Encrypted	Valuees{0,1}		Fixing encryption indicator (0=Not encrypted 1= Encrypted)

#	*Field	Type	Valid values	Description
2.4	Source	String		Description of the publication source, Ex: RIC Reuters, InfoValmer
3	INTEREST RATE			Reference index
3.1	Index name	String		The name of the benchmark. Ex: EUR-EURIBOR-REUTERS
3.2	Index currency	CurrencyISO currency code (3 digits)		Index currency
3.3	Index calendar	String		Financial centre code according to SWIFT standard. Ex: EUTA, COBO
3.4	Index ID	String		Index identifier in all other reports
3.5	Tenor period	period: Value{D, W, M, Y}		
3.6	Tenor multiplier	Period Multiplier: Positive integer		
3.7	Tenor symbol	String		Ej: O/N, 1M,...
3.8	Maturity Date	YYYY-MM-DD		Maturity date date
3.9	Interest rate	Decimal	Rate expressed as much as one: 0.05 equals 5%. With a maximum of 8 decimal places	Value of the reference rate publishedon the date of publication
4	EXCHANGE RATE			Reference index
4.1	Currency pair	String		Currency1/Currency2
4.2	ExchangeRate	Decimal	Rate expressed as much as one: 0.05 equals 5%. With a maximum of 8 decimal places.	The value of the reference type. The Currency2 value of a unit of Currency1. Multiplied by an amount in Currency 1 provides the amount in Currency 2.

FILE NAME	CCALENDAR
FILE CODE	REP-GENDAT-002
DESCRIPTION	Non-Business days are reported according to the schedule established in the eligibility criteria.
GROUP	GENERAL DATA
RECIPIENTS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	YYYY-MM-DD		Report Data Session Date
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time
2	HOLIDAY			Non-Business day
2.1	Business Center			Financial centre code according to SWIFT standard. Ex: EUTA
2.2	Business Center Description			Name of the financial center
2.3	Holiday Date			Non-Business date
2.4	Description			Description of the day
2.5	Holiday Date Source			Vendor name

FILE NAME	CCURVES
FILE CODE	REP-GENDAT-003
DESCRIPTION	The curves used for Zero Rates and Discount Factor are reported. In the case of BME Clearing, also of the rates used in the methodology of construction of the curves.
GROUP	GENERAL DATA
RECIPIENTS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	ID and EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	YYYY-MM-DD		Report Data Session Date
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time
2	CURVES			Information about the curves used
2.1	Curve name	String		Curve name
2.2	Index ID	String		The identifier of the curve's benchmark. The one specified in CFIXING.
2.3	Index multiplier	Integer		Tenor of the curve. Overnights will have no tenor.
2.4	Index currency	CurrencyISO currency code (3 digits)		Index currency

#	*Field	Type	Valid values	Description
2.5	Index calendar	String		Financial centre code according to SWIFT standard. Ex: EUTA, COBO
2.6	Curve Capture Time	YYYY-MM-DDTHH:MM:SS		Curve capture date in dd/mm/yyyy format hh:mm:ss
2.7	Curve Close Date	YYYY-MM-DD		Curve closing date
2.8	KnotPoint Period	period: Value{D, W, M, Y}		
2.9	KnotPoint Multiplier	Period Multiplier: Positive integer		
2.10	KnotPoint Symbol	String		Ej: O/N, 1M,...
2.11	KnotPoint Effective Date	YYYY-MM-DD		KnotPoint Effective Date
2.12	KnotPoint Maturity Date	YYYY-MM-DD		KnotPoint expiration date
2.13	KnotPoint Maturity Offset Period	period: Value{D}		Offset in KnotPoint days
2.14	KnotPoint Maturity Offset Multiplier	Period Multiplier: Positive integer		Offset in KnotPoint days
2.15	Accrual Curve value	Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.		Value of the "Accrual" curve
2.16	Zero Rate Curve value	Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.		Value of the "Zero Rate" curve

#	*Field	Type	Valid values	Description
2.17	Discount Curve value	Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.		Value of the "Discount" curve

FILE NAME	CLIQUIDITYMARGIN
FILE CODE	REP-GENDAT-004
DESCRIPTION	The parameterization is reported for the adjustment by position size. It must contain as many settings as generic types are used in the Liquid Margin alculations.
GROUP	GENERAL DATA
RECIPIENTS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	YYYY-MM-DD		Session date
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time
2	LIQUIDITY MARGIN			Market capacity and illiquidity cost overrun

#	*Field	Type	Valid values	Description
2.1	Currency pair	String	"Currency1/ Currency2" Where currencies are ISO codes (3 digits)	Identifies the currency pair of the generics swaps to which the parameterization applies. They are the same in the single-currency case. This field, along with the following, identify an ATP parameterization.
2.2	Product Type	String	"SWAP" "FWNDF"	Determines the product type of the generics to which the parameterization applies. If FWNDF is FWNDF the parameterization applies to generics that are Forward NDF Currency1/ Currency2 This field together with the previous one identify the Liquid Margin parameterization
2.3	Bucket multiplier	period: Value{D, W, M, Y}		The period of the bucket in which coverage is performed. Does not apply to FW_NDF.
2.4	Netting	Period Multiplier: Positive integer		Multiplier of the period of the bucket in which coverage is performed. Does not apply to FW_NDF.
2.5	NominalMax	Values{S=Yes, N=No}		Indicator if the bucket can be netted, with the nearest section. Does not apply to FW_NDF.
2.6	Notional interval	Amt		Maximum size of market nominal in the Bucket
2.7	LiquidityMultiplier	Positive integer		The value of this field by NominalMax marks the limit with the next nominal tranche
2.8	Bucket multiplier	Decimal	As a percentage of 1 With a maximum of 2 decimal places.	Liquidity Multiplier

FILE NAME	CGENERICPRODUCTS
FILE CODE	REP-GENDAT-005
DESCRIPTION	The generic products used for the calculation of the LiquidityMargin are reported. For each generic swap, the type of risk for which it should be used is identified.
GROUP	MARGINS
RECIPIENTS	GENERAL DATA
PRIVACY	Contains public data
PUBLICATION HOURS	EoD
	EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
2	GENERIC			Features of generic hedging products
2.1	Risk factor	String	"BAS" -> Basis "IRT" -> Interest Rate "XRT" -> Exchange Rate	Risk factor for which the generic swap should be used
2.2	Risk Currency Pair	String	"Currency1/ Currency2" where currency currency ISO codes (3 digits)	Risk factor currencies. If the risk factor is "IRT" Currency1 must be equal to Currency2. If the risk factor is "BAS" the risk is that of the basis from Currency1 to Currency2.
2.3	Generic Product Type	String	SWAP FWNDF	Generic product type
2.4	Swap type	String		I.e: SWAP_OIS, SWAP_VANILLA...
2.5	Settlement Currency	Currency ISO Currency Code (3 digits)		Settlement currency of the operation
2.6	Swap Leg 1 Currency	Currency ISO Currency Code (3 digits)		Leg currency 1
2.7	Swap Leg 1 Payment Period	{D,W,M,Y}		Payment period
2.8	Swap Leg 1 Payment Multiplier	Positive integer		Multiplier to be applied to the payment period
2.9	Swap Leg 1 Index	String		Reference index used for leg

#	*Field	Type	Valid values	Description
2.10	Swap Leg 1 Day Count	String		Day Count Convention used on the leg
2.11	Swap Leg 1 Business Centers	String (string string(4) separated by character |)		Business centers that rule the Leg's payment schedule
2.12	Swap Leg 1 Calculation Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention for the end dates of coupon calculation periods in Leg 1. It also applies in the determination of start and expiration dates.
2.13	Swap Leg 1 Payment Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business Day Convention for coupon payment dates on Leg 1
2.14	Swap Leg 1 Payment Days Offset	Integer		Payment lag, expressed in calendar days, with respect to the theoretical UNADJUSTED payment date. The resulting date must be adjusted according to the business center of leg 1.
2.15	Swap Leg 1 Exchange Rate Index	String		The name of the exchange rate index from the currency from leg 1 to the settlement currency. This field and the following ones referring to this exchange rate will go blank if both currencies are the same.
2.16	Swap Leg 1 Exchange Rate Fixing Lag Period	period: Value{D, W, M, Y}		Next to the next field, offset fixing the exchange rate with respect to the payment dates for the Leg 1
2.17	Swap Leg 1 Exchange Rate Fixing Lag PeriodMultiplier	Period Multiplier: Integer		Next to the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg 1
2.18	Swap Leg 2 Currency	Currency ISO Currency Code (3 digits)		Leg currency 2
2.19	Swap Leg 2 Payment Period	{D,W,M,Y}		Payment period
2.20	Swap Leg 2 Payment Multiplier	Positive integer		Multiplier to be applied to the payment period

#	*Field	Type	Valid values	Description
2.21	Swap Leg 2 Index	String		Reference index used for leg
2.22	Swap Leg 2 Day Count	String		Day Count Convention used on the leg
2.23	Swap Leg 2 Business Centers	String (string(4) separated by character |)		Business centers that rule the Leg's payment schedule
2.24	Swap Leg 2 Calculation Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PR ECEDING""NONE"	Business day convention for the end dates of coupon calculation periods in the Leg 2. It also applies in the determination of start and expiration dates
2.25	Swap Leg 2 Payment Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PR ECEDING""NONE"	Business day convention for coupon payment dates on the Leg 2
2.26	Swap Leg 2 Payment Days Offset	Integer		Payment lag, expressed in calendar days, with respect to the theoretical UNADJUSTED payment date. The resulting date must be adjusted according to the business center of leg 1.
2.27	Swap Leg 2 Exchange Rate Index	String		The name of the exchange rate index from the currency from leg 1 to the settlement currency. This field and the following ones referring to this exchange rate will go blank if both currencies are the same.
2.28	Swap Leg 2 Exchange Rate Fixing Lag Period	period: Value{D, W, M, Y}		Next to the next field, offset fixing the exchange rate with respect to the payment dates for the Leg 1
2.29	Swap Leg 2 Exchange Rate Fixing Lag PeriodMultiplier	Period Multiplier: Integer		Next to the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg 1
2.30	Swap Notional currency	ISO Currency Codes (3 digits)		Currency 1 o Currency2
2.31	Swap Notional	Amt		Generic Amount

#	*Field	Type	Valid values	Description
2.32	Maturity	period: Value{D, W, M, Y}		Corresponding to the duration of the forward contract
2.33	Forward maturity period multiplier	Period Multiplier: Positive integer		Corresponding to the duration of the forward contract
2.34	Compensation of date of entry into force	Integer		Offset from session date to generic start date
2.35	Base of the extended leg	String	"LEG1" "LEG2"	In the case of generic Basis this field specifies on which leg -both are of variable type- the spread calculated to cancel the npv of the generic must be applied

FILE NAME	CSCENARIOS
FILE CODE	REP-GENDAT-006
DESCRIPTION	Informs of all the scenarios that are used for the calculation of the margins, including the table of non-scaled scenarios for VaR.Also all the hypothetical scenarios that are used for the calculation of the Stress Test, including the table of non-scaled scenarios for VaR.
GROUP	GENERAL DATA
RECIPIENTS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name

#	*Field	Type	Valid values	Description
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	YYYY-MM-DD		Report Data Session Date
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time
2	GENERAL DATA			
2.1	Rate Type	String	"IRT""XRT"	If "IRT" the fields in section 4 will go blankIf "XRT" the fields in section 3 will go blank
2.2	Scenario Type	String		HIS = Historical, HYP = Hypothetical
2.3	Scenario date	String	YYYY-MM-DD	Fecha del escenario En blanco para escenarios hipotéticos
2.4	Scenario ID	String		Fecha del escenario para Históricos Nombre del escenario para Hipotéticos
3	INTEREST RATES SCENARIO			CURVE DATA
3.1	Curve name	String		Curve name
3.2	Index ID	String		The identifier of the curve's benchmark. The one specified in CFIXING. Determine the currency and calendar.
3.3	Index currency	ISO currency code (3 digits)		Index currency
3.4	KnotPoint Period	period: Value{D, W, M, Y}		
3.5	KnotPoint Multiplier	Period Multiplier: Positive integer		
3.6	KnotPoint Symbol	String		Ej: O/N, 1M,...
3.7	KnotPoint Maturity Date	YYYY-MM-DD		KnotPoint expiration date
3.8	IRT Shift Scalated	Decimal	Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.	Scaled value Blank for hypothetical scenarios

#	*Field	Type	Valid values	Description
3.9	IRT Shift NonScalated	Decimal	Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.	Value on scale
4	EXCHANGE RATE SCENARIO			Scenario Data
4.1	Currency pair	String	"Currency1/ Currency2" where currency are ISO currency codes (3 digits)	Source Currency/Destination Currency
4.2	XRT Shift Scalated	Decimal	It is expressed in absolute value	Scaled valueBlank for for hypothetical scenarios
4.3	XRT Shift NonScalated	Decimal	It is expressed in absolute value	Value on scale

3.4 Margin files

FILE NAME	CMARGINPARAMETERS
FILE CODE	REP-MAR-001
DESCRIPTION	The margin calculation model is reported.
GROUP	MARGINS
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment

#	*Field	Type	Valid values	Description
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Clearing the report contains the operations of its accounts (own and clients; memId = CCPMember). If CCPMember is Clearer the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is compensator (memID != CCPMember, but ClearingMemberId = CCPMember)
2	COMPENSATION GROUP			
2.1	SwapClearingGroup	String(12)		The collateral calculation model applies to a clearing group
3	PARAMETERIZATION MARGINS			
3.1	MRiesgo	Decimal	With a maximum of 3 decimal places	Credit Risk Multiplier Reported only in Clearing Member reports
3.2	Mpor House	Positive integer		Number of days Mpor House
3.3	Mpor Client	Positive integer		Number of days Mper Client
3.4	Hvar	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 4 decimal places.	HVAR Trust Level
3.5	Es	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 4 decimal places.	ES confidence level
3.6	NonScaled Scenarios Number	Positive integer		Number of unscaled scenarios

#	*Field	Type	Valid values	Description
3.7	NonScaled Scenarios NumberFV	Positive integer		Number of non-scaled scenarios to perform FV
3.8	Scaled Scenarios Number	Positive integer		Number of scaled scenarios
3.9	Scaled Scenarios NumberFV	Positive integer		Number of scaled scenarios to perform FV
3.10	IM floor factor	Decimal	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 4 decimal places.	Multiplier over the Base IM to obtain the minimum margin

FILE NAME	CSENSITIVITY
FILE CODE	REP-MAR-002
DESCRIPTION	Sensitivities to interest rate variations are reported at Member and Account level. If the Member receiving the report is a Clearer, the report must also include the accounts of those other members of the CCP for which it is a clearer.
GROUP	MARGINS
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session

#	*Field	Type	Valid values	Description
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Compensating the report contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the information of its accounts, the information of the accounts of other members of which it is compensated (MarginAccountMember = CCPMember, but ClearingMember = CCPMember)
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order
2.1	Margin Account Member	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	MarginAccount	String(12)		CCP Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account
3	RISK TYPE			Sensitivity to changes in the interest rate
3.1	Risk factor	String	"BAS" -> Basis"IRT" -> Interest Rate"XRT" -> Exchange Rate"IBRLIBOR" -> Colombia IBRLIBOR Curve	Risk factor
3.2	Risk Currency Pair	String	"Currency1/ Currency2" where currency are ISO currency codes (3 digits)	Risk factor currencies. If the risk type is "IRT" Currency1 must be equal to Currency2. If the risk type is "BAS" the risk is that of the basis of Currency1 to Currency2. If the risk rate is "XRT" the risk is that of the exchange rate of Currency1 to Currency2. If the risk type is "IBRLIBOR" Currency1 and Currency2 are USD
4	SENSITIVITY			

#	*Field	Type	Valid values	Description
4.1	Index ID	String		The identifier of the benchmark. No: IBR_3M, BASIS_USD_COP, XRATE_USD_COP
4.2	Calculate date	YYYY-MM-DD		Date of calculation
4.3	Tenor maturity date	YYYY-MM-DD		Expiry date of the tenor. This field and successive referencing a tenor, do NOT apply if Risk Factor = "XRT"
4.4	Days to tenor maturity date	Positive integer		Days to the expiration date of the tenor
4.5	Tenor period	period: Value{D, W, M, Y}		
4.6	Tenor multiplier	Period Multiplier: Positive integer		
4.7	Tenor symbol	String		Tenor. Ex: O/W, 1M,...
4.8	Delta/Gamma currency	ISO currency code (3 digits)		Delta and Gamma data currency
4.9	Zero Delta	Decimal	With a maximum of 10 decimal places.	Value of the delta
4.10	Zero Gamma	Decimal	With a maximum of 10 decimal places.	Value of the gamma

FILE NAME	CLIQUIDMARGIN
FILE CODE	REP-MAR-003
DESCRIPTION	It is reported at the Member and Collateral Account level of the hedging operations that have been taken into consideration in the calculation of the IM to obtain the liquidity surcharge. If the Member receiving the report is a Clearer, the report must also include the accounts of those other members of the CCP for which it is a clearer.
GROUP	MARGINS
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Compensating the report contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the information of its accounts, the information of the accounts of other members of which it is compensated (MarginAccountMember = CCPMember, but ClearingMember = CCPMember)
2	MARGIN ACCOUNT + COMPENSATION GROUP			
2.1	Margin AccountMember	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	MarginAccount	String(12)		CCP Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account
3.	BUCKET - MARGIN INCREASE - SENSITIVITIES			Increased MI and portfolio sensitivities per bucket
3.1	Bucket period	period: Value{D, W, M, Y}		The period of the bucket in which coverage is performed. Blank if Risk type = "XRT".

#	*Field	Type	Valid values	Description
3.2	Bucket multiplier	Period Multiplier: Positive integer		Multiplier of the period of the bucket in which coverage is performed. Blank if Risk type = "XRT".
3.3	Bucket IM Increment	Decimal		Total increase—contributed by all risk factors—of the MI in the bucket
3.4	Risk Factor	String	"BAS" -> Basis"IRT" -> Interest Rate"XRT" -> Exchange Rate"IBRLIBOR" -> Colombia IBRLIBOR Curve	Risk factor
3.5	Risk Currency Pair	String	"Currency1/ Currency2" where currency are ISO currency codes (3 digits)	Risk factor currencies. If the risk type is "IRT" Currency1 must be equal to Currency2. If the risk type is "BAS" the risk is that of the basis of Currency1 to Currency2. If the risk rate is "XRT" the risk is that of the exchange rate of Currency1 to Currency2. If the risk type is "IBRLIBOR" Currency1 and Currency2 are USD.
3.6	PV01 Currency	ISO currency code (3 digits)		Currency in which the following 2 fields are provided
3.7	PV01 porfolio	Decimal	With a maximum of 10 decimal places.	Sensitivity of the portfolio -before its coverage- in the bucket
3.8	PV01 Hedging	Decimal	With a maximum of 10 decimal places.	Sensitivity of coverage generics in the bucket. Includes the sensitivity of generics used to cover longer-term buckets.
3.9	RC	Decimal	With a maximum of 10 decimal places.	Coverage Ratio. Specific to the generic entered to perform coverage in the bucket.
3.10	Notional currency	ISO currency code (3 digits)		Currency of the theoretical Nominal of the Generic Coverage.
3.11	Notional	Decimal	With a maximum of 10 decimal places.	Nominal theoretical of the Generic Coverage. Specific to the generic entered to perform coverage in the bucket.
3.12	Sobre coste liquidez	Decimal	With a maximum of 10 decimal places.	Surcharge for covering the exact IRS hedging amount

FILE NAME	CTOTALINITIALMARGIN
FILE CODE	REP-MAR-004
DESCRIPTION	It is reported at Member and Collateral Account level, Total IM calculated, Calculation method today, NPV calculated today, VM calculated today. Total IM calculated yesterday, Calculation method yesterday., NPV calculated yesterday, VM calculated yesterday. Total IM calculated yesterday. If the Member receiving the report is a Clearer, the report must also include the accounts of those other members of the CCP for which it is a clearer.
GROUP	MARGINS
RECIPIENTS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		Clearing HouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values{ Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Compensating the report contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the information of its accounts, the information of the accounts of other members of which it is compensated (MarginAccountMember = CCPMember, but ClearingMember = CCPMember)

#	*Field	Type	Valid values	Description
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order
2.1	Margin AccountMember	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	MarginAccount	String(12)		CCP Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account
3	TOTAL NPV + INITIAL MARGIN + VARIATION MARGIN			Total NPV, Initial Margin and Variation Account Margin
3.1	Currency	ISO Currency Code (3 digits)		Currency of risk data below
3.2	NPV	Amt		Today Net present value
3.3	NPV D-1	Amt		Net value of t-1
3.4	Porfolio PAI	Amt		PAI of the Porfolio: O/N rate-1 * NPVt-1 It is settled in t+1
3.5	VM	Amt		Variation margin
3.6	VM D-1	Amt		Variation margin from t-1
3.7	Initial margin	Amt		Initial margin
3.8	Initial margin D-1	Amt		Initial margin from t-1
3.9	IM calculate method	String	"DELTA_GAMMA_ES" "DELTA_GAMMA_VAR" "DELTA_GAMMA_MAX_ES_VAR" "FV_ES" "FV_VAR" "FV_MAX_ES_VAR"	IM calculation method
3.10	ES Value		Amt	Value of Expected Shortfall at CM level
3.11	HVaR Value		Amt	Value of Historical VaR at CM level
3.12	Increase in liquid margin MI	Amt		Increased MI due to Liquidity Surcharge

FILE NAME	CSTRESS TESTING
FILE CODE	REP-MAR-005
DESCRIPTION	Stress test results are reported at Clearing Member and Collateral Account level.
GROUP	MARGINS
RECIPIENTS	CCP Clearing Member
PRIVACY	Contains private data
PUBLICATION HOURS	EoD

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	LocalDate		Report creation date and time
1.8	CCPMember	String		The report contains, in addition to the information of your accounts, the information of the accounts of other members of whom you are compensated (MarginAccountMember = CCPMember, but ClearingMember = CCPMember)
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order
2.1	Margin AccountMember	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	MarginAccount	String(12)		Código de la Cuenta en la CCP

#	*Field	Type	Valid values	Description
2.4	LEI	String(20)		LEI de la entidad a nombre de quien está la cuenta
2.5	SwapClearingGroup	String(12)		GROUP de compensación correspondiente al porfolio de swaps asociado a la cuenta
3	TEST DATA			Stress Test Data
3.1	Currency	ISO currency code (3 digits)		Currency
3.2	InfoType	String	"INFO_CP_MC" "INFO_CC_MC" "ARC_MC" "RST_MC"	See (1) "INFO_CP_CM", "INFO_CC_CM" Fields 3.7 and 3.8 do not apply. They go blank. "ARC_CM" In block 2 ACCOUNT+SUBACCOUNT -fields 2.1 to 2.6- only fields 2.2 ClearingMemberID and 2.7 SwapClearingGroup are informed. In block 3 TEST DATA only field 3.7 is reported." RST_CM" In block 2 ACCOUNT+SUBACCOUNT -fields 2.1 to 2.6- only fields 2.2 ClearingMemberID and 2.7 SwapClearingGroup are informed. In block 3 TEST DATA only field 3.8 is reported.
3.3	Worst Scenario	String		Worst scenario of the CM Date of the scenario if it is a historical scenario. Name of the scenario if it is a hypothetical scenario.
3.4	Worst Scenario Margin	Amt		Worst-case scenario margin
3.5	Initial Margin	Amt		Final amount of the initial margin (IM)
3.6	Stress Test Risk	Amt		Risk in a situation of stress test
3.7	Adjustment by Clearing Member Concentration Risk	Amt		Clearing Member's concentration risk adjustment
3.8	Clearing Member Stress Test Risk	Amt		Riesgo de stress del Miembro Compensador

3.5 Auction files

FILE NAME	CAUCTION_AUC
FILE CODE	REP- AUC- 012
DESCRIPTION	The detail of the Portfolio of the Clearing Member in a situation of Default for which the first must bid is reported at the Clearing Member level. After the resolution of the auction, the report also reports the result of the auction.
GROUP	AUCTIONS
RECIPIENTS	CCP Clearing Member
PRIVACY	Contains private data
PUBLICATION HOURS	ID (On demand)

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Intraday, EndOfDay}	Intraday EndOfDay	Intraday = Intraday, EndOfDay = End of session
1.6	membId	String		Code of the member receiving the report
1.7	BidderMember	String		Bidding Member Code
1.8	Represented Member	String		Code of the member represented in the auction
1.9	rptPrntEffDat	YYYY-MM-DD		Session date
1.10	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time
2	AUCTION			Auction Details
2.1	APid	String		Identification of the Portfolio to Be Auctioned (PAS)

#	*Field	Type	Valid values	Description
2.2	Apid_Status	String	Ready To Auction Auction In Process AuctionOk Auction Failed PartialAuction	PAS Status
2.3	AUC_ID	Integer		Numeric identifier of the auction
2.4	NPV			NPV of PAS at the time of generation
2.5	Sensitivity	Amt		Total sensitivity of the SBP at the time of generation
2.6	IMDelta Gamma	Amt		Initial Margin Total PAS calculated with sensitivity
2.7	AuctionType	String	0 1	Auction Model. One winner (SW): 0 or Multiple Winners (Mult.W): 1
2.8	AUTotal	Integer		Total Auction Units
2.9	AUTotalA signed	Integer		Auction Units assigned to the member
2.10	Initial Auction TimeStamp	yyy-MM-ddThh:mm:ss		Start date and time of the auction.
2.11	Final Auction TimeStamp	yyy-MM-ddThh:mm:ss		End date and time of the auction.
2.12	Auction Resolution Date	yyy-MM-ddThh:mm:ss		Expected date and time of the resolution of the auction.
2.13	Auction SettleDate	dd/MM/yyyy		Date of Settlement of the auction result.
2.14	AAAP_1	Amt		Amount allocated to each portfolio to be auctioned Level 1 (CAPS)
2.15	AAAP_3_CM	Amt		Amount allocated to each portfolio to be auctioned Level 3 (CAPS)
2.16	AU_Min_Assigned	Integer		Total minimum units to be auctioned allocated to the CM
3	AUCTION RESULTS			Auction Result
3.1	Auction Results	String	ACCEPTED CANCELLED WINNER NOT_ WINNER	Auction Result
3.2	AU_Awarded	Integer		Auction Units awarded
3.3	AU_Pending	Integer		Auction Units pending award

#	*Field	Type	Valid values	Description
3.4	Best PriceAuction	Amt		Best Auction Price
3.5	AssignPrice	Amt		Price awarded
3.6	Average Price	Amt		Average price of the winners
3.7	Minimun Price	Amt		Minimum price of winners
3.8	First Price	Amt		1st price not accepted
3.9	AU_ awarded_CM	Integer		Auction Units awarded to the Clearing Member
3.10	Auction Price	Amt		Assigned price
3.11	Auction Settle Payment	Amt		Amount to be settled by the Units awarded to the Clearing Member

FILE NAME	*_BIDCSV_*(The file name must contain the character string "_BIDCSV_")
FILE CODE	REP-AUC-016
DESCRIPTION	Bid file generated by each participant in an auction.
GROUP	AUCTIONS
RECIPIENTS	CCP
PRIVACY	Contains private data for the CCP
PUBLICATION HOURS	IDENTIFICATION

#	*Field	Type	Valid values	Description
1	ACCOUNT			Elements that make up the header of the report
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	Values {Bidding}		Data status. Valid values: Bidding

#	*Field	Type	Valid values	Description
2	CLIMB			Information about the member's bid for the current auction
2.1	membId	String		Member Code
2.2	BidderMember	String		Code of the member sending the bid file
2.3	Represented Member	String		Code of the destination member of the bid (the member who will take the portfolio in case of winning)
2.4	rptPrntEffDat	LocalDate		Session date
2.5	rptPrntRunDat	LocalDate		Report creation date
2.6	Apid	String		Identifier of the portfolio to be auctioned (PAS)
2.7	AUC_ID	String		Identifier of the portfolio associated with the current auction
2.8	AU_Bid	Decimal		Number of units bid on
2.9	Price_Bid	Decimal		Bid price
2.10	Bid_ Time Stamp	LocalDate		Date and time bid was last modified

4. Contract codification

BME CLEARING shall refer to the contracts to be cleared in the swaps segment with the following scheme:

'"Product" + "Maturity" + "variable reference 1" + "variable reference 2"

Where:

Product code:

3 letters indicating the name of the product according to the following table:

	PRODUCT
CSW	Coupon Swap - Fijo Flotante
ZCS	Zero Coupon Swap
FRA	Forward Rate Agreement
BSW	Basis Swap - Flotante Flotante
OIS	Overnight Indexed Swap

Expiration Code:

2 Numbers and 1 letter, the numbers being the maturity and the letter the time period (Day, week, month or year):

	EXPIRATION
01D	1 Day
02D	2 Day
01W	1 Week
01M	1 mi

	EXPIRATION
02M	2 mi
03M	3 mi
...	...
12 million	12 Months
18 million	18 Months
02Y	2 years
03Y	3 years
04Y	4 Years
05Y	5 Years
...	....
50Y	50 Years

Floating reference code:

These are the interest rates to which the variable Leg or variable Leges of the product are referenced, from the following table:

VARIABLE REFERENCE	
E1M	Euribor 1 mes
E3M	Euribor 3 months
E6M	Euribor 6 months
E1Y	Euribor 12 months
EON	Eonia

Here are several examples in this table:

CODE	DESCRIPTION
CSW10YE6M	**Coupon swap plain vanilla to 10 years vs Euribor 6m**
BSW11YE6ME1Y	**11-year basis swap Euribor 6m vs. Euribor 1y**
FRA04ME6M	**FRA 4x10 to 4 months vs Euribor 6m**
OIS06YEON	**6-year OIS**
ZCS10YE3M	**Swap Zero Coupon a 10y vs E3m**

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