IRS Segment
Data Files – Segment Level

Format: FpML

June 20, 2019

Index

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
06/05/2016	1.4	Updating fields in the COPINIRS file.	Business Development
01/11/2016	1.5	Update of fields in the file COPINIRS, COPINFRA, CCOUPONS.	Business Development
29/06/2018	1.6	Update of fields by new account structure and incorporation of the multi-currency environment.	Business Development
20/06/2019	1.7	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.

Detalle de los cambios por fichero:

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

- **COPINIRSFRA**

  – Section 3 **PRODUCT** sincludes 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 Business Day Convention Exchange Rate Fixing Date 1, 6.22 Exchange Rate Fixing Lag Period 1 Period, 6.23 Exchange Rate Fixing Lag Period 1 PeriodMultiplier.
  – Included in section 7 **SWAP LEG** 2 are the fields7.18 Payment Days Offset 2, 6719 Exchange Rate Index 2, 7.20 Exchange Rate Business Centers 2, 7.21 Business Day Convention Exchange Rate Fixing Date 2, 7.22 Exchange Rate Fixing Lag Period 2 Period, 7.23 Exchange Rate Fixing Lag Period 2 PeriodMultiplier.
  –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 a Leg 1 NPV – Settlement Currency, 9.4 Currency 2 Considerations NPV a Leg 2 NPV – Settlement Currency.

- **CCOUPONS**

  –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.
  –7 NPV 7.2 Coupon NPV a Coupon NPV – Settlement Currency are renamed

- **CCONSIDERATIONS**

  –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 a 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 is included in 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 Period-Multiplier, 2.35 Basic Spread Tranche.

– **CBACKTESTING**

– The file is included.

– **CWORSTSCENARIO**

– The file is included.

– **CCURVES**

–They are added the IndexMultiplier and IndexPeriod fields.

– **CSCENARIOS**

–Fields 4.2 and 4.3 expressed in absolute values so that it is in line with the risk functional and published values.

1. INTRODUCTION

1.1 SCOPE

This document aims at the functional and technical 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

This information will be provided in files with FpML format whose definition is found later in this document. The file format follows, as much as possible, the specifications of FpML Version 5-7. In most cases the structure and semantics of the messages is identical to the standard.

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. 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 FpML of the reference report.

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 it is generated.
(2) - Code of the file as it is generated.
(3) - Description of the file..
(4) - Group to which the file belongs.
(5) - Recipients of the file.
(6) - Informs if 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
Number	**Chronological order of the fields that make up the reference file.**
Field	**The name of the defined field.**
Description	**Description of the field defined in the file.**
FpML	**Field mapping in FpML.**
Format	**The format in which the data is displayed.**
Values	**Valid data values.**

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 grey. The text deleted in the last revision will be presented with crossed out 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 at their disposal.

2.1 OPERATIONS

In this group of files, 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 their life will be reported at the Clearing Member and Account level.

GROUP	FILE NAME	FILE CODE	DESCRIPCIÓN	PUBLICATION HOURS	FORMAT
OPERATIONS	CBACKLOADINGPREVISION	REP-OP-001	The Initial Margin and Variation Margin are reported at the 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 clearer.	ID (On demand)	FpML / CSV

2.2 OPEN POSITION

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

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICAT ION HOURS	FORMAT
OPEN POSITION	CTRADES	REP-OPIN-001	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.	ID and EoD	FpML / CSV
	COPINIRSFRA	REP-OPIN-002		ID and EoD	CSV The information of this CSV file, in FpML is provided in the CCOUPONS file
	CCOUPONS	REP-OPIN-003	The breakdown per trade of all outstanding transactions of Swaps and FRAs is reported at Member and Account level, indicating the status of the operation and its valuation, the amount of all coupons fixed and estimated to be receivable/paid, as well as the estimated considerations to be receivable/paid throughout the life of the operation. 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.	ID and EoD	FpML / CSV The FpML file also incorporates the information provided in the CSV files in COPINRSFRA and CCONSIDERATIO NS.
	CCONSIDERATIONS	REP-OPIN-004		ID and EoD	CSV The information in this CSV file, in FpML is provided in the CCOUPONS file

2.3 GENERAL DATA

In this group of files, the data that complement the information of the operations and their behaviour during their life cycle will be informed.

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
GENERAL DATA	CFIXING	REP-GENDAT-001	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.	ID and EoD	FpML / CSV
	CCALENDAR	REP-GENDAT-002	Non-business days are reported according to the schedule established in 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 types 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 type of risk 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.		

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 the Member and Collateral Account level of the hedging operations that have been taken into consideration in the calculation of the MI to obtain the Initial Margin for liquidity. 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

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 Clearing Member level.	EoD	FpML / CSV
	CBACKTESTING	REP-MAR-006	Retrospective test results are reported at the Clearing Member level and counted.	EoD	FpML
	CWORSTSCENARIOS	REP-MAR-007	The 10 (ten) worst scenarios and their losses by scenarios are reported at the Clearing Member and Account level.	EoD	FpML

2.5 AUCTION

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

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
AUCTIONS	CFIXING_AUC	REP-AUC- 001	Set of files for SwaMI Auctions.	ID (On demand)	CSV
	CCALENDAR_AUC	REP-AUC-002	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)	
	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 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.	ID (On demand)	

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
	COPINIRSFRA_PAS_AUC	REP-AUC-013	Its format conforms to that of COPINIRSFRA. It is reported 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)	CSV
	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 reported 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 reported 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_* (The file name must contain the character string "_BIDCSV_")	REP-AUC-016	Bid file generated by each participant in an auction.	IDENTIFICATION	

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 AXXX Member 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, with the exception of CNETTINGPREVISION and CBACKLOADINGPREVISION, of the family of Margins and Results when there is something to communicate to said Clearing Member, provided that at least ten minutes have elapsed since the last shipment to this Clearing Member.
c. CNETTINGPREVISION files are sent automatically once the acceptance and registration of operations is completed and before the EOD starts.

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:

d. CCURVES that will be generated when the Supervisor has approved the EOD calculation curves.
e. CFIXING that will be generated when the Supervisor has validated the EONIA fix.

3. FILE DETAILS

3.1 OPERATIONS FILES

FILE NAME	CBACKLOADINGPREVISION
FILE CODE	REP-OP-001
DESCRIPTION	If the Member receiving the report is a Clearer, the report must also include the operations of those other CCP members of which it is clearer.
GROUP	OPERATIONS
DESTINARIOS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	IDENTIFICATION

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuationReport/reportIdentification/ bme:ccpId with ccpIdScheme="http:// www.bmeclearing.es/ccp-id"
1.2	contractGroup	String(2)		Segment	/valuationReport/reportIdentification/ bme:segme ntId with segmentIdScheme="http://www. bmeclearing.es/se gment-id"
1.3	rptCod	String		Report Code	/valuationReport/reportIdentification/ reportId with reportIdScheme="http:// www.bmeclearing.es/repo rt-id"
1.4	rptName	String		Report Name	/valuationReport/dataSetName

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
1.5	rptType	Values {Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuationReport/reportIdentification/ bme:reportType with reportTypeScheme="http://www. bmeclearing.es/report-type" 1. If ITD, Intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	LocalDate		Session date	/valuationReport/asOfDate
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/valuationReport/header/ creationTimestamp
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 clearer (Member != CCPMember, but ClearingMember = CCPMember)	
2	POSITION ACCOUNT			Data of the account where the operation is recorded	
2.1	Member	String		Member Code	ForEach Miembro, set / valuationReport/party with / valuationReport/party/partyId and partyIdScheme="http://www. bmeclearing.es/party -id" [If SWIFT Code, partyIdScheme="http://www. fpml.org/coding- scheme/external/ iso9362"]

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
2.2	ClearingMember	String		Clearing Member Code	ForEach Miembro, then: /valuationReport/party/partyId with partyIdScheme="http://www.bmeclearing.es/cleari ng-party-id" And, if ClearingMember, then: /valuationReport/party/@id is poiting to /valuationReport/portfolioValuationItem/tradeValu ationItem/trade/tradeHeader/partyTradeInformati on[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.3	PositionAccount	String(12)		CCP Position Account Code	/valuationReport/party/partytId with partyIdScheme="http://www.bmeclearing.es/positi on-account-id"
2.4	LEI	String(20)		LEI of the entity in whose name the account is	/valuationReport/party/partyId with partyIdScheme="http://www.fpml.org/coding- scheme/external/iso17442"
2.5	AccountClass	Value{CP, CI}		Type of account in which transactions are recorded, Own Account ("CP") or Individual Account ("CI")	/valuationReport/party/partytId with partyIdScheme="http://www.fpml.org/coding- scheme/account-type"
3	PRODUCT			Main product data	
3.1	CCP Trade id	String		CCP identification number once new, Code in CTRADES	/valuationReport/portfolioValuationItem/tradeValu ationItem/trade/tradeHeader/tradeId with tradeIdScheme="http://www.bmeclearing.es/initial -ccp-trade-id"
3.2	Approved Trade Source Trade Id	String		Initial trade execution ID, spTradeId,	/valuationReport/portfolioValuationItem/tradeValu ationItem/trade/tradeHeader/tradeId with tradeIdScheme="http://www.swapswire.com/spec/ 2001/trade-id-1-0"
3.3	Approved Trade Source Trade Id - BETA	String		ID on the acceptance platform of the novated transaction on the CCP	/valuationReport/portfolioValuationItem/tradeValu ationItem/trade/tradeHeader/tradeId with tradeIdScheme="http://www.swapswire.com/appr oved-trade-source-beta"

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
3.4	ContractCode	String		Coding of IRS segment contracts in the CCP, (See document Codification of IRS contracts), IRS Segment contracts coding	0
3.5	Currency1	Currency ISO Currency Code (3 digits)		Currency of the leg1 of the operation	/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/ calculationP eriodAmount/ calculation/notionalSchedule/notionalStepSchedule/currency
3.6	Notional1	Amt		Initial notional amount of leg1	/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/ calculationP eriodAmount/ calculation/notionalSchedule/notionalStepSchedule/initialValue
3.7	Leg_Type1	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If tiene (/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/ calculation PeriodAmount/calculation/ fixedRateSchedule/initialValue) it will be FIX, if do not, it will be FL
3.8	Currency2	Currency ISO Currency Code (3 digits)		Currency of the leg2 of the operation	/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/ calculationP eriodAmount/ calculation/notionalSchedule/notionalStepSchedule/currency
3.9	Notional2	Amt		Initial notional amount of leg2	/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/ calculationP eriodAmount/ calculation/notionalSchedule/notionalStepSchedule/initialValue
3.10	Leg_Type2	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If tiene (/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/ calculation PeriodAmount/calculation/ fixedRateSchedule/initi alValue) it will be FIX, if do not, it will be FL
3.11	Settlement Currency	Currency ISO Currency Code (3 digits)		Settlement currency of the operation	

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
3.12	Side	char	"1"=Buy "2"=Sell	Sign of the operation: 1=Purchase; 2= Sale	If the payerPartyReference
3.13	Trade Date	LocalDate		Transaction's trade date	/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/tradeHeader/ partyTradeInformati on/ executionDateTime
3.14	Maturity Date	LocalDate		End date of the operation	/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/ calculationP eriodDates/ terminationDate/adjustedDate
4.1	SwapClearingGroup	String(12)		Compensation group	/valuationReport/ portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/ calculationP eriodAmount/ calculation/notionalSchedule/notionalStepSchedule/currency
5	BACKLOADING			IM and VM forecasting for backloading operations pending acceptance	
5.1	IncrementalRisk IM	Amt		Amount of the IM risk increase introduced by the operation	/valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/quote/ valuewhen /valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/ quote/measureType with assetMeasureScheme="BME_ASSET_MEASURE"is "IncrementalRiskIM"
5.2	TotalRisk IM	Amt		Total IM Risk Amount of the Original Portfolio + Incremental Risk	/valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/quote/ valuewhen /valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/ quote/measureType with assetMeasureScheme="BME_ASSET_MEASURE"is "TotalRiskIM"

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
5.3	Collateral	Amt		Amount of Collateral Required	/valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/quote/ valuewhen /valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/ quote/measureType with assetMeasureScheme="BME_ASSET_MEASURE"is "Collateral"
5.4	IM	Amt		Initial portfolio margin	/valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/quote/ valuewhen /valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/ quote/measureType with assetMeasureScheme="BME_ASSET_MEASURE"is "IM"
5.5	VM	Amt		Portfolio variation margin	/valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/quote/ valuewhen /valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/ quote/measureType with assetMeasureScheme="BME_ASSET_MEASURE"is "NPV"
5.6	Total IM	Amt		Total portfolio IM considering the complete package of backloading operations	/valuationReport/ portfolioValuationItem/ tradeValuationItem/valuationSet/ quote/valuewhen /valuationReport/ portfolioValuationItem/ tradeValuationItem/valuationSet/ quote/measureType with assetMeasureScheme="BME_ASSET_MEASURE"is "TotalIm"
5.7	Total VM	Amt		Total VM of the portfolio considering the complete package of backloading operations	/valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/quote/ valuewhen /valuationReport/ portfolioValuationItem/tradeValuationItem/valuationSet/ quote/measureType with assetMeasureScheme="BME_ASSET_MEASURE"is "Total NPV"

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 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
DESTINARIOS	Member of the CCP
PRIVACY	
PUBLICATION HOURS	ID and EoD

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuationReport/ reportIdentification/ bme:ccpId with ccpIdScheme="http://www. bmeclearing.es/ccp-id"
1.2	contractGroup	String(2)		Segment	/valuation Report/ report Identification/ bme:segmentId with segment IdScheme="http://www. bmeclearing.es/segmen t-id"
1.3	rptCod	String		Report Code	/valuationReport/ reportIdentification/reportId with reportIdScheme="http:// www.bmeclearing.es/report-id"
1.4	rptName	String		Report Name	/valuationReport/ dataSetName

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
1.5	rptType	Values {Intraday, EndOfDay}	Intraday, EndOfDay	Intraday = Intraday, EndOfDay = End of session	/valuation Report/ report Identification/ bme:reportType with report TypeS cheme="http://www. bmeclearing.es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	LocalDate		Session date	/valuationReport/asOfDate
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/valuationReport/header/ creationTimestamp
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 clearer (Member != CCPMember, but ClearingMember = CCPMember)	/valuationReport/ reportContents/ partyReference
2	POSITION ACCOUNT			Data of the account where the operation is recorded	
2.1	Member	String		Member Code	ForEach Miembro, set / valuationReport/party with /valuationReport/ party/partyId and partyIdScheme="http:// www.bmeclearing.es/ party-id" [If SWIFT Code, partyIdScheme="http://www. fpml.org/coding- scheme/ external/iso9362"]

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
2.2	ClearingMember	String		Clearing Member Code	ForEach Miembro, then: / valuation Report/party/ partyId with partyId Scheme="http://www. bmeclearing.es/clearing-party-id" Y, If Clearing Member, then: /valuation Report/party/@id points to a /valuation Report/ portfolio Valuation Item/ tradeValuationI tem/trade/ tradeHeader/partyTrade Information[partyRef erence poiting to Clearing Member]/ related Party[party Reference pointing to Clearing Member]/ role = "Clearing Firm"
2.3	PositionAccount	String(12)		CCP Position Account Code	/valuationReport/ party/partytId with partyIdScheme="http://www. bmeclearing.es/position-account-id"
2.4	LEI	String(20)		LEI of the entity in whose name the account is	/valuationReport/ party/partyId with partyIdScheme="http://www. fpml.org/coding- scheme/ external/iso17442"
2.5	AccountClass	Value{CP, CI}		Type of account in which transactions are recorded, Own Account ("CP") or Individual Account ("CI")	/valuationReport/ party/partytId with partyIdScheme="http://www. fpml.org/coding-scheme/ account-type"
3	PRODUCT			Main product data	
3.1	CCP Trade Id	String		CCP identification number once new, Code in CTRADES	/valuationReport/ portfolio Valuation Item/ tradeValuationI tem/trade/ tradeHeader/tradeId with tradeIdScheme="http://www. bmeclearing.es/initial-ccp-trade-id"
3.2	Approved Trade Source Trade Id	String		Initial trade execution ID, sp TradeId,	/valuation Report/portfolio Valuation Item/trade ValuationI tem/trade/ tradeHeader/tradeId with tradeIdScheme="http://www. swapswire.com/spec/2001/ trade-id-1-0"

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
3.3	Approved Trade Source Trade Id - BETA	String		ID on the acceptance platform of the novated transaction on the CCP	/valuationReport/portfolio Valuation Item/trade ValuationI tem/trade/ tradeHeader/tradeId with tradeIdScheme="http://www. swapswire.com/approved-trade-source-beta"
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	/valuationReport/ portfolio Valuation Item/ tradeValuationI tem/trade/ swap/swapStream[1]/ calculationPeriodAmou nt/ calculation/notionalSchedule/ notionalStepSchedule/c urrency
3.6	Notional1	Amt		Initial notional amount of leg1	/valuationReport/ portfolioValuationItem/ tradeValuationI tem/trade/ swap/swapStream[1]/ calculationPeriodAmou nt/ calculation/notionalSchedule/ notionalStepSchedule/i nitialValue
3.7	Leg_Type1	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If you have (/valuation Report/ portfolio ValuationItem/ trade Valuation Item/trade/ swap/swapStream[1]/ calculationPeriodAmou nt/calculation/ fixedRateSchedule/ initialValue) it will be FIX, otherwise it will be FL
3.8	Currency2	Currency ISO Currency Code (3 digits)		Currency of the leg2 of the operation	/valuation Report/portfolio ValuationItem/trade ValuationI tem/trade/ swap/swapStream[2]/ calculationPeriodAmou nt/ calculation/notionalSchedule/ notionalStepSchedule/c urrency

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
3.9	Notional2	Amt		Initial notional amount of leg2	/valuationReport/portfolio ValuationItem/trade ValuationI tem/trade/ swap/swapStream[2]/ calculation PeriodAmou nt/ calculation/notionalSchedule/ notionalStepSchedule/i nitialValue
3.10	Leg_Type2	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If you have (/valuationReport/ portfolio ValuationItem/ tradeValuation Item/trade/ swap/swapStream[1]/ calculation Period Amou nt/calculation/ fixedRateSchedule/ initialValue) it will be FIX, otherwise it will be 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	If the payerPartyReference
3.13	Trade Date	LocalDate		Transaction's trade date	/valuationReport/ portfolio ValuationItem/ tradeValuationI tem/trade/ tradeHeader/partyTrade Information/executio nDateTime
3.14	Maturity Date	LocalDate		End date of the operation	/valuation Report/portfolio ValuationItem/trade ValuationI tem/trade/swap/ swapStream[1]/calculation PeriodDates/ termination Date/adjusted Date
4	COMPENSATION GROUP				
4.1	SwapClearingGroup	String(12)		Compensation group	/valuationReport/portfolioV aluationItem/bme:swapClear ingGroup with swap Clearing GroupScheme="http:// www.bmeclearing.e s/swap-clearing-group
5	OPERATION			Main product data	

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
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. Netting 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	/valuation Report/ portfolioV aluationItem/ trade ValuationI tem/ trade/tradeHeader/ partyTradeInformation/ timesta mps/ submittedForClearing
5.2	Previous Trade Id	String		CCP Trade ID Previous	/valuation Report/ portfolio Valuation Item/ tradeValuationI tem/trade/ tradeHeader/partyTradeI dentifier/tradeId with tradeIdScheme="http://www. bmeclearing.es/previous- ccp-trade-id"
5.3	Initial Trade Id	String		CCP Trade ID Initial	/valuation Report/ portfolio ValuationItem/ trade ValuationI tem/ trade/tradeHeader/ partyTradeIdentifier/tradeId with tradeIdScheme="http:// www.bmeclearing.es/initial-ccp-trade-id"
5.4	Initial Market Code	String		Initial market code	/valuation Report/ portfolio ValuationI tem/ trade ValuationI tem/ trade/tradeHeader/ partyTradeIdentifier/tradeId with tradeIdScheme="http:// www.bmeclearing.es/initial-market-code"
5.5	Initial trading datatime	LocalDate		Date and time of trading the Initial trade	/valuation Report/ portfolio ValuationItem/ trade ValuationI tem/ trade/tradeHeader/ partyTradeInformation/ executio nDateTime

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
5.6	Initial Trade Type	String		Type of initial trade	/valuationReport/ portfolio Valuatio nItem/ tradeValuationI tem/ trade/tradeHeader/ partyTradeInformation/ bme:tra deType with traded Scheme="http://www. bmeclearing.es/initial-trade-type"
5.7	Open-Close-Indicator	Values{O, C}		Indicates whether the operation opens ("O"=Open) or closes ("C"=Close) the position	/valuation Report/ portfolio ValuationItem/ tradeValuationI tem/trade/ tradeHeader/partyTrade Information/bme:op enCloseIndicator
5.8	CCP Grouping Id	String		Group Code	/valuationReport/ portfolio ValuationItem/ tradeValuationI tem/trade/ tradeHeader/partyTradeI dentifier/bme:group Id with groupIdScheme="http:// www.bmeclearing.es/ccp-grouping-id"
5.9	Trade Type	String		Trade type defined by the CCP, The coding of this field is in Annex I of this document	/valuationReport/ portfolio ValuationItem/ tradeValuationI tem/trade/ tradeHeader/partyTradeI nformation/bme:tra deType with tradeIdScheme="http:// www.bmeclearing.es/trade-type"
5.10	Rate_leg1	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 8 decimal places.	The Fixed or Floating type of the Leg/leg 1	/valuationReport/portfolioV aluationItem/tradeValuationI tem/trade/swap/ swapStream[1]/calculation PeriodAmou nt/calculation/ fixedRate Schedule/I nitialValue
5.11	Rate_leg2	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 8 decimal places	The Fixed or Floating type of the Leg/leg 2	/valuationReport/ portfolio ValuationItem/ tradeValuationI tem/trade/ swap/swapStream[2]/ calculation PeriodAmou nt/calculation/fixedRateS chedule/initialValue

#	* FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
5.12	UTI	String		UTI of the operation	/valuationReport/ portfolio ValuationItem/ tradeValuationI tem/ trade/tradeHeader/ partyTradeIdentifier/tradeId with tradeIdScheme="http:// www.fpml.org/coding-scheme/external/unique-transaction-identifier"
5.13	Not Transferred Quantity	Amt		Not transferred quantity	/valuationReport/ portfolio ValuationItem/ tradeValuationI tem/trade/ swap/swapStream[1]/ calculationPeriodAmou nt/ calculation/notionalSchedule/ notionalStepSchedule/i nitialValue
5.14	Netting ID	String		CCP-generated netting identifier	/valuationReport/ portfolio ValuationItem/ tradeValuationI tem/ trade/tradeHeader/ partyTradeIdentifier/ bme:nettin gId

FILE NAME	CCOPINIRSFRA
FILE CODE	REP-OPIN-002
DESCRIPTION	The information in this CSV file, in FpML is provided in the CCOUPONS file
GROUP	OPEN POSITION
DESTINARIOS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

FILE NAME	CCOUPONS
FILE CODE	REP-OPIN-003
DESCRIPTION	The detail by operation of all outstanding transactions of Swaps and FRAs is reported at Member and Account level, indicating the status of the operation and its valuation, the amount of all coupons fixed and estimated to be receivable/paid, as well as the estimated considerations throughout the life of the operation. This report contains Swaps and FRA's.
GROUP	OPEN POSITION
DESTINARIOS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuationReport/ reportIdentification/ bme:ccpId with ccpIdScheme="http://www. bmeclearing.es/ccp-id"
1.2	contractGroup	String(2)		Segment	/valuationReport/ report Identification/ bme:segmentId with segment IdScheme="http:// www.bmeclearing.es/ segment-id"
1.3	rptCod	String		Report Code	/valuationReport/report Identification/reportId with reportIdScheme="http:// www.bmeclearing.es/report-id"
1.4	rptName	String		Report Name	/valuationReport/ dataSetName
1.5	rptType	Values {Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuationReport/report Identification/bme: reportType with report Type Scheme="http://www. bmeclearing.es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	LocalDate		Session date	/valuationReport/asOfDate

#	* Field	Type	Valid values	Description	FpML
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/valuationReport/header/creationTimestamp
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 clearer (Member != CCPMember, but ClearingMember = CCPMember)	/valuation Report/report Contents/party Reference
2	POSITION ACCOUNT			Data of the account where the operation is recorded	
2.1	Member	String		Member Code	ForEach Miembro, set /valuationReport/party with /valuationReport/party/partyId and partyIdScheme="http://www.bmeclearing.es/party-id" [If SWIFT Code, partyIdScheme="http://www.fpml.org/coding-scheme/external/iso9362"]
2.2	ClearingMember	String		Clearing Member Code	ForEach Miembro, then: /valuationReport/party/partyId with partyIdScheme="http://www.bmeclearing.es/clearing-party-id" Y, If ClearingMember, then: /valuationReport/party/@id points to /valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHe ader/party Trade Information [party Reference poiting to Clearing Member]/related Party[party Reference pointing to Clearing Member]/role = "Clearing Firm"

#	* Field	Type	Valid values	Description	FpML
2.3	PositionAccount	String(12)		CCP Position Account Code	/valuationReport/ party/partytId with partyIdScheme="http:// www.bmeclearing.es/ position-account-id"
2.4	LEI	String(20)		LEI of the entity in whose name the account is	/valuationReport/ party/partyId with partyIdScheme="http:// www.fpml.org/coding-scheme/external/iso17442"
2.5	AccountClass	Value{CP, CI}		Type of account in which transactions are recorded, Own Account ("CP") or Individual Account ("CI")	/valuationReport/ party/partytId with partyIdScheme="http:// www.fpml.org/coding-scheme/account-type"
3	PRODUCT			Main product data	
3.1	CCP Trade id	String		CCP identification number once new, Code in CTRADES	/valuationReport/ portfolioValuationItem/ tradeValuationItem/ trade/tradeHe ader/ tradeId with tradeI dS cheme="http://www. bmeclearing.es/initial-ccp- trade-id"
3.2	Approved Trade Source Trade Id	String		Initial trade execution ID, spTradeId,	/valuationReport/ portfolioValuationItem/ tradeValuationItem/trade/ tradeHe ader/trad eId with traded Scheme="http:// www.swapswire.com/ spec/2001/trade-id-1-0"
3.3	Approved Trade Source Trade Id - BETA	String		ID on the acceptance platform of the novated transaction on the CCP	/valuationReport/ portfolioValuationItem/ tradeValuationItem/trade/ tradeHe ader/tradeId with tradeIdScheme="http:// www.swapswire.com/ approved-trade-source-beta"
3.4	ContractCode	String		Codification of IRS segment contracts in the CCP, (See document Codification of IRS contracts), IRS Segment contracts coding.	

#	* Field	Type	Valid values	Description	FpML
3.5	Currency1	Currency ISO Currency Code (3 digits)		Currency of the leg1 of the operation	/valuationReport/ portfolioValuationItem/ tradeValuationItem/trade/ swap/s wapStream[1]/ calculationPeriodAmount/ calculation/ notionalSchedule/noti onal Step Schedule/currency
3.6	Notional1	Amt		Initial notional amount of leg1	/valuation Report/portfolio ValuationItem/trade ValuationItem/trade/swap/s wapStream[1]/calculation Period Amount/calculation/ notionalSchedule/noti onalS tepS chedule/initialValue
3.7	Leg_Type1	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If you have (/valuation Report/portfolio Valuation Item/trade Valuation Item/ trade/swap/s wapStream[1]/ calculation Period Amount /calculation /fixed Rate Schedule /initi al Value) it will be FIX, otherwise it will be FL
3.8	Currency2	Currency ISO Currency Code (3 digits)		Currency of the leg2 of the operation	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/s wapS tream[2]/calculation Period Amount/calculation/ notional Schedule/noti onal Step Schedule/currency
3.9	Notional2	Amt		Initial notional amount of leg2	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/s wap Stream[2]/calculation Period Amount/calculation/ notional Schedule/noti onal Step Schedule/initialValue
3.10	Leg_Type2	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If you have (/valuation Report/portfolio Valuation Item/trade Valuation Item/ trade/swap/s wap Stream[1]/ calculation Period Amount/ calculation/fixed Rate Schedule/initi a lValue) it will be FIX, otherwise it will be 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	If the payer Party Reference

#	* Field	Type	Valid values	Description	FpML
3.13	Trade Date	LocalDate		Transaction's trade date	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/ tradeHe ader/party Trade Information/execution DateTime
3.14	Maturity Date	LocalDate		Date of expiry of the operation	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/s wapStream[1]/calculation Period Dates/termination Date/adjustedDate
4	COMPENSATION GROUP				
4.1	SwapClearingGro up	String(12)		Compensation group	/valuation Report/ portfolio Valuation Item/ bme:swap Clearing Group with swap Clearing GroupScheme="http:// www.bmeclearing.es/swap-clearing- group
5	COUPONS			Future coupons of the operation	
5.1	Leg type	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	FIX If tiene /valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/s wapStream/cashflows/ payment Calculation Period/ calculation Period/fixedRa te
5.2	Leg_Side	String(1)	"P" -> Pay "R" -> Receive	Indicates whether the Leg to which the coupon belongs is payment or collection.	
5.3	Floating_Index	String		If LegType=FL, name of the underlying interest rate index.	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/s wapStream/calculation Period Amount/calculation/ floating Rate Calculation/fl oating RateIndex
5.4	Index_A	String		For floating leg stubs, the name of the underlying interest rate index against which the interpolation will be made	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/s wapStream/stubCalculation Period Amount/initialStub/ floating Rate/floatingR ateIndex

#	* Field	Type	Valid values	Description	FpML
5.5	Index Tenor_A	period: Value{D, W, M, Y} periodMultiplier: Positive integer		For floating leg stubs, content of the underlying interest rate index with which the interpolation was made	/valuation Report/portfolio ValuationItem/trade Valuation Item/trade/swap/swapStream/stubCalculation Period Amount/I nitialStub/ floatingRate/indexTe nor
5.6	Index_B	String		For floating leg stubs, the name of the underlying interest rate index against which the interpolation will be made	/valuation Report/portfolio ValuationItem/trade ValuationItem/trade/swap/swapStream/stub Calculation Period Amount/finalStub/ floatingRate/floatingRateIndex
5.7	Index Tenor_B	period: Value{D, W, M, Y} periodMultiplier: Positive integer		For floating leg stubs, content of the underlying interest rate index with which the interpolation was made	/valuationReport/portfolio ValuationItem/trade ValuationItem/trade/swap/swapStream/stub Calculation Period Amount/finalStub/ floating Rate/indexTen or
5.8	startDate	LocalDate		Coupon start date	/valuationReport/portfolio ValuationItem/trade ValuationItem/trade/swap/swapStream/cashflows/ payment Calculation Period/ calculation Period/adjustedStart Date
5.9	endDate	LocalDate		Coupon end date	/valuation Report/portfolio ValuationItem/trade ValuationItem/trade/swap/swapStream/cashflows/ payment Calculation Period/ calculation Period/adjustedEndDate

#	* Field	Type	Valid values	Description	FpML
5.10	Fixing Date	LocalDate		Coupon fixing date	Based on the reset schedule: /valuation Report/ portfolio ValuationItem/ trade ValuationItem/ trade/swap/s wapStream/ resetDates/business Centers/business CenterWe will apply the following offset to field #4.8(defined here /valuationReport/ portfolio Valuation Item/ trade ValuationItem/ trade/swap/s wapStream/ resetDates/resetRelativeTo): /valuationReport/ portfolio ValuationItem/ trade ValuationItem/ trade/swap/s wapStream/ resetDates/fixingDates/ dayType/valuationReport/ portfolioValu ationItem/ trade ValuationItem/ trade/swap/swapStream/ resetDates/fixingD ates/ period/valuationReport/ portfolio Valuation Item/ trade ValuationItem/tra de/swap/swapStream/ resetDates/fixingDates/ period Multiplier
5.11	Payment date	LocalDate		Coupon payment date	/valuationReport/portfolio Valuation Item/trade ValuationItem/trade/swap/s wapStream/cashflows/ payment Calculation Period/ adjusted PaymentDate
5.12	Accrual_factor	Decimal	With a maximum of 9 decimal places	Number of days in the coupon calculation period	/valuationReport/portfolio Valuation Item/trade Valuation Item/trade/swap/s wapStream/cashflows/ paymen t Calculation Period/ calculation Period/dayCo untYearFraction
5.13	fixed		String	"S" -> Yes "N" -> No	If it is already fixed.
5.14	Settled	String	See Table Settle	If the coupon has already been settled.	Yes as long as #4.11 < today (if the coupon payment date is in the past)
5.15	Coupon currency	CurrencyISO currency code (3 digits)		Coupon currency	/valuationReport/portfolio Valuation Item/trade Valuation Item/trade/swap/s wapStream/cashflows/ payment Calculation Period/ forecast Payment Amount / currency

#	* Field	Type	Valid values	Description	FpML
5.16	CouponAmount	Amt		Nominal Amount	/valuationReport/portfolio ValuationItem/trade ValuationItem/trade/swap/s wapStream/cashflows/ payment Calculation Period/ forecast Payment Amount / amount
5.17	Notional	Amt		Notional amount of the coupon	/valuationReport/portfolio ValuationItem/trade ValuationItem/trade/swap/s wapStream/cashflows/ payment Calculation Period/ calculation Period/notion alAmount
5.18	Spread	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 8 decimal places	Spread of the trade	/valuation Report/portfolio Valuation Item/trade ValuationItem/trade/swap/s wapStream/cashflows/ payment Calculation Period/ calculation Period/floatin gRate Definition/spread
5.19	rate	Decimal	Rate expressed in parts by one: 0.05 is equal to 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	/valuationReport/portfolio ValuationItem/trade ValuationItem/trade/swap/s wapStream/cashflows/ payment Calculation Period/ calculation Period/floatin gRate Definition/calculated Rate
5.20	Compounding method	String	"Flat" "Straight" Blank	Compounding method for leg/Leg	/valuationReport/portfolio Valuation Item/trade Valuation Item/trade/swap/s wapStream/cashflows/ payment Calculation Period/ calculation Period/compo unding Method
5.21	Business Day Centers	String (string string(4) separated by character |)		Business centers to which the Trade belongs	All /valuation Report/ portfolio Valuation Item/ trade ValuationItem/ trade/swap/s wapStream/ resetDates/business sCenters/business Center
5.22	Business Day Convention	String	"FOLLOWING ""MODFOLL OWING""PRE CEDING""NO NE"	Business Day Convention	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/s wap Stream/reset Dates/ resetDates Adjustments/ business Day Convention

#	* Field	Type	Valid values	Description	FpML
5.23	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 governing the number of days included in the calculation of interest	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/swap Stream/calculation Period Amount/calculation/ dayCount Fraction
5.24	Discount factor	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 15 decimal places	Discount factor used	/valuationReport/portfolio Valuation Item/trade Valuation Item/trade/swap/swap Stream/cashflows/ payment Calculation Period/ discount Factor
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.	
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	CurrencyISO currency code (3 digits)		Coupon settlement currency. The three fields below will go blank if the currency of the coupon and its settlement are the same.	
5.29	Exchange Rate Fixing 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.	

#	* Field	Type	Valid values	Description	FpML
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	UNADJUSTEDDATES				
6.1	Unadjusted start date	LocalDate		Start date of the misaligned period	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/swapStream /cashflows/ payment Calculation Period/ calculation Period/unadjustedStart Date
6.2	Unadjusted end date	LocalDate		End date of the misaligned period	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/swapStream/cashflows/ payment Calculation Period/ calculation Period/unadjusted EndDate
7	NPV				
7.1	Coupon NPV - Currency	Amt		Net Present Value amount of the coupon. In the currency of the coupon.	/valuation Report/portfolio Valuation Item/trade Valuation Item/trade/swap/swapStream /cashflows/ payment Calculation Period/ present Value Amount/amount
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.	
	OPERATION				
8	IDs and STATUS				

#	* Field	Type	Valid values	Description	FpML
8.1	Registration 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. Netting 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	
8.2	Previous Trade Id	String		CCP Trade ID Previous	
8.3	Initial Trade Id	String		Initial CCP Trade ID	
8.4	Initial Market Code	String		Initial market code	
8.5	Initial trading datatime	LocalDate		Date and time of trading the Initial trade	
8.6	Initial Trade Type	String		Type of initial trade	
8.7	Approved Trade Source Trade Group Id	String		Group ID on the acceptance platform, swGroupId	
8.8	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	
8.9	CCP Status	Values{Accepted}		State in which the operation is, in this case "NOVATED"	

#	* Field	Type	Valid values	Description	FpML
8.10	CCP Grouping Id	String		Group code in CLIVETRADES	
8.11	TradeType	String		Trade type defined by BME Clearing, The coding of this field is in Annex I of this document	
8.12	open-close indicator	Values{O, C}		Indicates whether the operation opens ("O"=Open) or closes ("C"=Close) the position	
8.13	Netting id	String		CCP-generated netting identifier	
8.14	User netting id	String		Customer-provided netting identifier	
8.15	Block o Allocation Indicator	String		Indicates whether the operation belongs to an operation group or to Allocation	
8.16	Block o Allocation Id	String		Identifier of the Block or Allocation to which the operation belongs	
8.17	ClientTradeId	String		Identification of the operation in the client's systems	
8.18	ClearingMember TradeId	String		Identification of the operation in the CM systems	
8.19	ClearingMember Block	String		ID of the counterparty executing the block procurement	
8.20	UTI-CCP	String		UTI generated at the time of novation	
8.21	Prior UTI	String		Pre-novation ICU	
9	LEG SWAP 1				
	BASIC DATA SWAP LEG 1				

#	* Field	Type	Valid values	Description	FpML
9.1	Leg_Side 1	String(1)	"P" -> Pay "R" -> Receive	Indicates whether the Leg is payment or collection.	For swaps: if /valuation Report/trade Valuation Item/ trade/swap/swapStream[1]/ calculatio nPeriod Amount/ calculation/fixed Rate Schedule with /valuation Report/trade Valuation Item/ trade/swap/swap Stream[1]/ payerPart yReference/@ href pointing to /valuation Report//party/@id and then "P" if /valuation Report/ trade Valuation Item/trade/ swap/swap Stream[1]/ calculatio nPeriod Amount/ calculation/fixedRate Schedule with /valuation Report/trade Valuation Item/ trade/swap/swap Stream[1]/ receiverP arty Reference/@ href pointing to /valuation Report/party/@id then "R" For FRA: if: /valuation Report/trade Valuation Item/trade/fra/buyer Party Reference/@href pointing to /valuation Report/party/@id then "P" if /valuation Report/ trade Valuation Item/trade/ fra/seller Party Reference/@ href pointing to /valuation Report/party/@id then " R
9.2	Effective Data 1	LocalDate		Effective date of operation on Leg/leg 1	
9.3	Maturity Date leg 1	LocalDate		End date of operation on Leg/leg 1	
9.4	Index 1	String		Name of the underlying interest rate index	
9.5	IndexTenor Period 1	period: Value{D, W, M, Y}		Tenor of the underlying interest rate index	
9.6	IndexTenor 1 PeriodMultiplier	Period Multipli er: Positive integer		Reference Index Frequency	
9.7	Rate 1	Decimal	Rate expressed in parts by one: 0.05 is equal to 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	

#	* Field	Type	Valid values	Description	FpML
9.8	Spread 1	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 8 decimal places.	Spread of the trade	
9.9	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 governing the number of days included in the calculation of interest	
9.10	Business Day Convention Effective Date 1	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business day convention of the start date of the operation.	
9.11	Business Centers 1	String (string string(4) separated by character |)		Business centers to which the Trade belongs. They govern the payment schedule of ram/leg 1.	
9.12	Roll Convention 1	String	Numeric value of a month day "EOM" "IMM" "NONE"	End of Period Date Convention that applies from Start date	
9.13	Compounding method 1	String	"Flat" "Straight" Blank	Compounding method for leg/Leg 1: "Flat", "Straight" or blank	
9.14	Compounding period 1 Period	period: Value{D, W, M, Y}		Compounding period for leg/Leg 1	
9.15	Compounding period 1 PeriodMultiplier	Period Multiplier: Positive integer		Compounding period for leg/Leg 1	
9.16	Payment Period 1 Period	period: Value{D, W, M, Y}		Payment Period for Leg/Leg 1	
9.17	Payment Period 1 PeriodMultiplier	Period Multiplier: Positive integer		Payment Period for Leg/Leg 1	

#	* Field	Type	Valid values	Description	FpML
9.18	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.	
9.19	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.	
9.20	Exchange Rate Business Centers 1	String (string string(4) separated by character |)		Business centres governed by the leg 1 exchange rate index.	
9.21	Business Day Convention Exchange Rate Fixing Date 1	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Working day convention for the date of fixing the exchange rate in the Leg/leg 1	
9.22	Exchange Rate Fixing Lag Period 1 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/leg 1	
9.23	Exchange Rate Fixing Lag Period 1 PeriodMultiplier	Period Multiplier: Integer		Next to the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg/leg 1	
	LEG 1 STUBS				
	INITIAL STUB LEG 1				
9.24	Initial Stub Method 1	String	"ShortInitial" "LongInitial" Blanks	Type of stub	
9.25	Initial Stub First Index 1	String		1st interpolation reference index	

#	* Field	Type	Valid values	Description	FpML
9.26	Initial Stub Second Index 1	String		- 2 Interpolation reference index	
9.27	First Reg Period Start Date 1	LocalDate		Effective date of the first regular leg 1 period	
	FINAL STUB LEG 1				
9.28	Final Stub Method 1	String	"ShortFinal" "LongFinal" Blanks	Type of stub	
9.29	Final Stub First Index 1	String		First index of the final stub of leg 1	
9.30	Final Stub Second Index 1	String		Second index of the final stub of leg 1	
9.31	Last Reg Period End Date 1	LocalDate		Effective date of the last regular leg period 1	
	UNADJUSTED DATES SWAP LEG 1				
9.32	Unadjusted effective Date 1	LocalDate		Effective unadjusted date of operation on Leg/leg 1	
9.33	Unadjusted Maturity Date 1	LocalDate		Out of date of end of operation on Leg/leg 1	
9.34	Business Day Convention Maturity Date 1	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business Day Convention for the Expiration Date of the operation in the Leg/ leg 1	
9.35	Business Day Convention Last Regular Period Date 1	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Working day convention for the end dates of coupon calculation periods in Leg/leg 1	
9.36	Business Day Convention Payment Date 1	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business Day Convention for coupon payment dates on Leg/ leg 1	
10	LEG SWAP 2				
	BASIC DATA SWAP LEG 2				

#	* Field	Type	Valid values	Description	FpML
10.1	Leg_Side 2	String(1)	"P" -> Pay "R" -> Receive	Indicates whether the Leg is payment or collection.	For swaps :if /valuation R eport/trade Valuation Item/ trade/swap/swapStream[2]/ calculatio nPeriod Amount/ calculation/fixed Rate Schedule with /valuation Report/trade Valuation Item/ trade/swap/swap Stream[2]/ payer Part yReference/@ href pointing to /valuation Report//party/@id and then "P" if /valuation Report/ trade Valuation Item/trade/ swap/swap Stream[2]/ calculatio nPeriod Amount/ calculation/fixed Rate Schedule with /valuation Report/trade Valuation Item/ trade/swap/swap Stream[2]/ receiverP artyReference/@ href pointing to /valuation Report/party/@id then "R" For FRA: if: /valuation Report/trade Valuation Item/trade/fra/buyer Party Reference/@href pointing to /valuation Report/party/@id then "P" if /valuation Report/ trade Valuation Item/trade/ fra/seller Party Reference/@ href pointing to /valuation Report/party/@id then " R"
10.2	Effective Date 2	LocalDate		Effective date of operation on Leg/leg 2	
10.3	Maturity Date Leg 2	LocalDate		End date of operation on Leg/leg 2	
10.4	Index 2	String		Name of the index reference in case the type of leg or Leg is Floating=FL Ex: EUR-EURIBOR-3M	
10.5	IndexTenor 2 Period	period: Value{D, W, M, Y} periodMulti plier: Positive integer		Tenor of the underlying interest rate index	
10.6	IndexTenor 2 PeriodMultiplier	periodMultipli er: Positive integer		Frequency of the Reference Index	

#	* Field	Type	Valid values	Description	FpML
10.7	Rate 2	Decimal	Rate expressed in parts by one: 0.05 is equal to 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	
10.8	Spread 2	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 8 decimal places.	Spread of the trade	
10.9	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 governing the number of days included in the calculation of interest	
10.10	Business Day Convention Effective Date 2	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business day convention of the start date of the operation.	
10.11	Business Centers 2	String (string string(4) separated by character |)		Business centers to which the Trade belongs. They govern the payment schedule of ram/leg 2	
10.12	Roll Convention 2	String	Numeric value of a month day "EOM" "IMM" "NONE"	End of Period Date Convention that applies from Start date	
10.13	Compounding method 2	String	"Flat" "Straight" Blank	Compounding method for leg/Leg 1: "Flat", "Straight" or blank	
10.14	Compounding period 2 Period	period: Value{D, W, M, Y}		Compounding period for leg/Leg 2	
10.15	Compounding period 2 PeriodMultiplier	periodMultiplier: Positive integer		Compounding period for leg/Leg 2	

#	* Field	Type	Valid values	Description	FpML
10.16	Payment Period 2 Period	period: Value{D, W, M, Y}		Payment Period for Leg/Leg 2	
10.17	Payment Period 2 PeriodMultiplier	periodMultiplier: Positive integer		Payment Period for Leg/Leg 2	
10.18	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.	
10.19	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.	
10.20	Exchange Rate Business Centers 2	String (string string(4) separated by character |)		Business centers by which the leg 2 exchange rate index is governed. .	
10.21	Business Day Convention Exchange Rate Fixing Date 2	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Working day convention for the date of fixing the exchange rate in the Leg/leg 2	
10.22	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/leg 2	
10.23	Exchange Rate Fixing Lag Period 2 PeriodMultiplier	periodMultiplier: Integer		Next to the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg/leg 2	
	LEG 2 STUBS				
	INITIAL STUB LEG 2				

#	* Field	Type	Valid values	Description	FpML
10.24	Initial Stub Method 2	String	"ShortInitial" "LongInitial" Blanks	Type of stub	
10.25	Initial Stub First Index 2	String		1st interpolation reference index	
10.26	Initial Stub Second Index 2	String		- 2 Interpolation reference index	
10.27	First Reg Period Start Date 2	LocalDate		Effective date of the first regular period of leg 2	
FINAL STUB LEG 2					
10.28	Final Stub Method 2	String	"ShortFinal" "LongFinal" Blanks	Type of stub	
10.29	Final Stub First Index 2	String		First index of the final stub of leg 2	
10.30	Final Stub Second Index 2	String		Second index of the final stub of leg 2	
10.31	Last Reg Period End Date 2	LocalDate		Effective date of the last regular period of leg 2	
	UNADJUSTED DATES SWAP LEG 2				
10.32	Unadjusted effective Date 2	LocalDate		Effective unadjusted date of operation on Leg/leg 2	
10.33	Unadjusted Maturity Date 2	LocalDate		Adjusted date of end of	operation
10.34	Business Day Convention Maturity Date 2	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business Day Convention for the Expiration Date of the operation in the Leg/leg 2	
10.35	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 Leg/leg 2	

#	* Field	Type	Valid values	Description	FpML
10.36	Business Day Convention Payment Date 2	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business Day Convention for Coupon Payment Dates on Leg/ Leg 2	
11	FRA DATA				
	BASIC DATA FRA				
11.1	FRA Effective Date	LocalDate		Effective date of the operation	
11.2	FRA Index	String		Name of the underlying interest rate index	
11.3	FRA IndexTenor Period	period: Value{D, W, M, Y}		Tenor of the underlying interest rate index	
11.4	FRA IndexTenor PeriodMultiplier	periodMultiplier: Positive integer		Tenor of the underlying interest rate index	
11.5	FRAFixedRate	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 8 decimal places.	Fixed rate agreed for the operation	
11.6	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 governing the number of days included in the calculation of interest	
11.7	FRA Business Day Convention	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business day convention of the start date of the operation.	
11.8	FRA Business Centers	String (string string(4) separated by character |)		Business centers to which the Trade belongs	

#	* Field	Type	Valid values	Description	FpML
	UNADJUSTED DATES FRA				
11.9	FRA Unadjusted effective Date	LocalDate		Effective unadjusted date of the operation	
11.10	FRA Unadjusted Maturity Date	LocalDate		Adjusted end date of operation	
12	NPV				
12.1	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) Not applicable for FRAs	
12.2	Leg 1 NPV - Settlement Currency	Amt		Amount of the total Net Present Value of leg 1 of the operation. Currency is Settlement Currency (field 3.12) Not applicable for FRAs	
12.3	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) Not applicable for FRAs	
12.4	Leg 2 NPV - Settlement Currency	Amt		Amount of the total Net Present Value of leg 1 of the operation. Currency is Settlement Currency (field 3.12) Not applicable for FRAs	
12.5	Considerations NPV	Amt		Total Net Present Value amount of all additional payments. In the settlement currency.	
12.6	Trade NPV	Amt		Amount of the total Net Present Value of the operation. In the settlement currency.	
12.7	Trade Previous NPV	Amt		Previous amount of the total Net Present Value per transaction. In the settlement currency.	

#	* Field	Type	Valid values	Description	FpML
13	ADDITIONAL PAYMENTS (CONSIDERATIONS).			Description FpML 13 ADDITIONAL PAYMENTS (CONSIDERATIONS). Additional payment details Up to 6 possible payments	
13.1	Amount	Amt		Additional future payments payable over the life of the transaction	
13.2	ConsiderationDate	LocalDate		Date of payment of additional flows	
13.3	CCP Status (Consideration Status)	String	See Table Settle	Status of the consideration (S-Liquidated, N-Unsettled, OTC-Bilateral Settled)	
13.4	Consideration Currency	CurrencyISO currency code (3 digits)		Currency of the Consideration. It must necessarily be the settlement currency of the operation.	
13.5	Discount factor	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 15 decimal places.	Discount factor used	
13.6	Consideration Settlement Currency	CurrencyISO currency code (3 digits)		Settlement currency of the consideration. The three fields below will be soft if the currency of the consideration and that of its settlement are the same.	
13.7	Exchange Rate Fixing Date	LocalDate		Date of fixing the exchange rate for consideration	
13.8	Exchange Rate Fixed	String	"S" -> Yes "N" -> No	If the exchange rate is already fixed.	

#	* Field	Type	Valid values	Description	FpML
13.9	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.	
14	NPV				
14.1	Consideration NPV - Currency	AMT		NPV of Consideration.	
14.2	Consideration NPV - Settlement Currency	AMT		Amount of the Net Present Value of the consideration. In the settlement currency of the consideration.	
14.3	Consideration Previous NPV	AMT		Previous net present value of the consideration. In the settlement currency of the consideration.	

FILE NAME	CCONSIDERATIONS
FILE CODE	REP-OPIN-004
DESCRIPTION	The information in this CSV file, in FpML is provided in the CCOUPONS file
GROUP	OPEN POSITION
DESTINARIOS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

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
DESTINARIOS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	ID and EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/event Activity Report/report Identification/bme:ccp Id with ccpId Scheme="http:// www.bmeclearing.es/ccp-id"
1.2	contractGroup	String		Segment	/event Activity Report/report Identification /bme:seg mentId with segmentId Scheme="http://www. bmeclearing.es/s egment-id"
1.3	rptCod	String		Report Code	/eventActivityReport/report Identification/reportId with report Id Scheme="http:// www.bmeclearing.es/rep ort-id"
1.4	rptName	String		Report Name	/eventActivity Report/ dataSetName
1.5	rptType	Values { Intraday, End OfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivity Report/report Identification/bme:rep ortType with report Type Scheme="http://www. bmeclearing.es/r eport-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	YYYY-MM-DD		Report Data Session Date	/eventActivityReport/ asOfDate

#	* Field	Type	Valid values	Description	FpML
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time	/eventActivityReport/ header/creation Timestamp
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	/event Activity Report/ bme:fixing/bme:rateType
2.2	Fixing Date	YYYY-MM-DD		Fixing date: YYYY-MM-DD	/eventActivity Report/ bme:fixing/bme:rateObservation/adjusted FixingDate
2.3	Encrypted	Values{0,1}		Fixing encryption indicator (0=Not encrypted 1= Encrypted)	/event Activity Report/ bme:fixing/bme:rateObservation/bme:encrypted
2.4	Source	String		Description of publication source, e.g. RIC Reuters, InfoValmer	The publishing source is set to @floating RateIndex Scheme/ eventActivity Report/bme:fixing/bme:index/ floatingRateIndex/@floating RateIndex Scheme
3	INTEREST RATE			Reference index	ForEach Index, set / eventActivityReport/ bme:fixing/bme:index
3.1	Index Name	String		The name of the benchmark. I.e.:: EUR-EURIBOR-REUTERS	/event Activity Report/ bme:fixing/bme:fixing/ floati ng RateIndex For ISDA Codes: floating Rate IndexScheme="http://www.fpml.org/c oding-scheme/ floating-rate-index-2-12.xml"
3.2	Index currency	CurrencyISO currency code (3 digits)		Index currency	/event Activity Report/ bme:fixing/bme:index/bme:currency
3.3	Index calendar	String		Financial centre code according to SWIFT standard. Ex: EUTA, COBO	/event Activity Report/ bme:fixing/bme:index/ bme: business Centers/ businessCenter
3.4	Index ID	String		Index identifier in all other reports	Unreported/Not reported
3.5	Tenor period	period: Value{D, W, M, Y}			/event Activity Report/ bme:fixing/bme:index/index Tenor/period

#	* Field	Type	Valid values	Description	FpML
3.6	Tenor multiplier	periodMultiplier: Positive integer			/event Activity Report/ bme:fixing/bme:index/index Tenor/period Multiplier
3.7	Tenor symbol	String		I.e.:: O/N, 1M, ...	3M is set to period Multiplier=3 and period=M:/ event Activity Report/ bme:fixing/bme:in dex/ indexTenor/[period Multiplier + period]
3.8	Expiration	YYYY-MM-DD		Due date	/event Activity Report/ bme:fixing/bme:rateObserva tion/bme:maturity Date
3.9	Interest rate	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%. With a maximum of 8 decimal places.	Value of the reference rate published on the date of publication	/event Activity Report/ bme:fixing/bme:rateObserva tion/observed Rate
4	EXCHANGE RATE			Reference index	
4.1	Currency pair	String	"Currency1/ Cu rrency2" where Currencies are ISO currency codes (3 digits)	Currency1/Currency2	/event Activity Report/ bme:fixing/bme:exchangeRa te/quoted Currency Pair/ currency1/eventActivityRe port/bme:fixing/ bme:exchange Rate/ quotedCurre ncyPair/ currency2/event Activity Report/bme:fixing / bme:exchange Rate/quoted CurrencyPair/quoteB asis
4.2	Exchange rate	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%. With a maximum of 5 decimal places.	The value of the reference type. The value in Currency2 of a unit of Currency1. Multiplied by an amount in Currency 1 provides the amount in Currency 2.	/eventActivity Report/ bme:fixing/bme:exchangeRa te/rate

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
DESTINARIOS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName		String	ClearingHouseId, CCP Name or Short Code	/calendarReport/report Identification/bme: ccpId with ccpId Scheme="http:// www.bmeclearing.es/ ccp-id"
1.2	contractGroup	String(2)	Segment		/calendarReport/report Identification/bme: segmentId with segmentId Scheme="http://www. bmecleari ng.es/segment-id"
1.3	rptCod		String	Report Code	/calendar Report/report Identification/repor tId with reportId Scheme="http:// www.bmeclearing. es/ report-id"
1.4	rptName		String	Report Name	/calendarReport/ dataSetName
1.5	rptType	Values {Intra day, End OfDay}		Intraday = Intraday, EndOfDay = End of session	/calendar Report/report Identification/bme:r eportType with reportType Scheme="http://www. bmecleari ng.es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	YYYY-MM-DD		Report Data Session Date	/calendarReport/asOfDate
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time	/calendarReport/header/ creation Timestam p

#	* Field	Type	Valid values	Description	FpML
2	HOLIDAY			Non-business day	
2.1	Business Center			Financial centre code according to SWIFT standard. Ex: EUTA	/calendarReport/ bme:calendar/bme:byBus inessCenter/bme:business Center
2.2	Business Center Description			Name of the financial center	/calendarReport/ bme:calendar/bme:byBus inessCenter/bme:business CenterDescripti on
2.3	Holiday date			Non-business date	/calendarReport/ bme:calendar/ bme:byBus inessCenter/ bme:holidayDate/bme:date
2.4	Description			Description of the day	/calendar Report/ bme:calendar/ bme:byBus inessCenter/ bme:holidayDate/ bme:dateDe scription
2.5	Holiday Date Source			Vendor	/calendar Report/ bme:calendar/ bme:byBus inessCenter/ bme:holidayDate/ bme:dateSo urce with dateSource Scheme="http:// www.bmecleari ng.es/date-source"

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 types used in the methodology of construction of the curves.
GROUP	GENERAL DATA
DESTINARIOS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	ID and EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuationReport/report Identification/bme:ccp Id with ccpId Scheme="http:// www.bmeclearing.es/ccp -id"
1.2	contractGroup	String(2)		Segment	/valuation Report/report Identification/bme:seg mentId with segmentId Scheme="http://www. bmeclearing.e s/segment-id"
1.3	rptCod	String		Report Code	/valuation Report/report Identification/reportId with report IdScheme="http:// www.bmeclearing.es/ report-id"
1.4	rptName	String		Report Name	/valuationReport/ dataSetName
1.5	rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuationReport/report Identification/bme:rep ortType with reportType Scheme="http://www. bmeclearing. es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	YYYY-MM-DD		Report Data Session Date	/valuationReport/asOfDate
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time	/valuation Report/header/ creationTimestamp
2	CURVES			Information about the curves used	
2.1	Curve Name	String		Curve name	/valuation Report/market/ yieldCurve/name
2.2	Index ID	String		The identifier of the curve's benchmark. The same is provided as in the "Index name" field in CFIXING.	/valuation Report/market/ yieldCurve/forecastR ateIndex/floatingRateIndex
2.3	Index Multiplier	periodMultiplier: Positive integer		Tenor of the curve. Overnights will have no tenor.	/valuation Report/market/ yieldCurve/forecastR ateIndex/index Tenor/period Multiplier
2.4	Index Period	Period: Value{D, W, M, Y, T}		Tenor of the curve. Overnights will have no tenor.	/valuation Report/market/ yieldCurve/forecastR ateIndex/indexTenor/period

#	* Field	Type	Valid values	Description	FpML
2.5	Index currency	CurrencyISO currency code (3 digits)		Index currency	/valuation Report/market/ yieldCurve/currency
2.6	Index calendar	String		Financial centre code according to SWIFT standard. Ex: EUTA, COBO	/valuation Report/market/ yieldCurve/bme:busi nessCenters/businessCenter
2.7	Curve Capture Time	YYYY-MM-DDTHH:MM:SS		Curve capture date in dd/mm/yyyy format hh:mm:ss	/valuation Report/market/ yieldCurve Valuation/ buildDate Time
2.8	Curve Close Date	YYYY-MM-DD		Curve closing date	/valuation Report/ market/yieldCurve Valuation/ endDate con / valuation Report/market/ yieldCurve Valuation/ objectReference/@href points to a /valuation Report/ market/yieldCurve/@id
2.9	KnotPoint Period	period: Value{D, W, M, Y}			/valuation Report/ market/yield Curve Valuation/ bme:tenor/ period Multiplier with / valuation Report/market/ yieldCurve Valuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id
2.10	KnotPoint Multiplier	Period Multiplier: Positive Integer			/valuation Report/ market/yieldCurve Valuation/ bme:tenor/ periodwith /valuation Report/market/ yieldCurveValuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id
2.11	KnotPoint Symbol	String		I.e.:: O/N, 1M, ...	/valuation Report/ market/yieldCurve Valuation/ bme:tenor/ [period Multiplier + period]with /valuation Report/market/ yieldCurve Valuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id

#	* Field	Type	Valid values	Description	FpML
2.12	KnotPoint Effective Date	YYYY-MM-DD		KnotPoint Effective Date	/valuation Report/market/ yieldCurve Valuation/ bme:effectiveDate con / valuation Report/market/ yieldCurve Valuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id
2.13	KnotPoint Maturity Date	YYYY-MM-DD		KnotPoint expiration date	/valuation Report/market/ yieldCurve Valuation/ bme:maturityDate/date con /valuation Report/market/ yieldCurve Valuation/ objectReference/@href points to a /valuation Report/ market/yieldCurve/@id
2.14	KnotPoint Maturity Offset Period	period: Value{D}		Offset in KnotPoint days	/valuation Report/market/ yieldCurve Valuation/ bme:maturityDate/ tenor/periodwith / valuation Report/market/ yieldCurve Valuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id
2.15	KnotPoint Maturity Offset Multiplier	Period Multiplier: Positive Integer		Offset in KnotPoint days	/valuation Report/market/ yieldCurve Valuation/ bme:maturityDate/tenor/ period Multiplierwith / valuation Report/market/ yieldCurve Valuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id
2.16	Accrual Curve value	In parts per one: 0.05 equals 5%. With a maximum of 15 decimal places.		Value of the "Accrual" curve	/valuation Report/market/ yieldCurve Valuation/ bme:maturityDate/ accrualwith /valuation Report/market/yieldCurve Valuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id
2.17	Zero Rate Curve value	In parts per one: 0.05 equals 5%. With a maximum of 15 decimal places.		Value of the "Zero Rate" curve	/valuation Report/market/ yieldCurve Valuation/ zeroCurve/rateCurve/ point/mid con /valuation Report/market/yieldCurve Valuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id

#	* Field	Type	Valid values	Description	FpML
2.18	Discount Curve value	In parts per one: 0.05 equals 5%. With a maximum of 15 decimal places.		Value of the "Discount" curve	/valuation Report/market/ yieldCurve Valuation/ discount FactorCurve/ point/mid con /valuation Report/market/yieldCurve Valuation/ object Reference/@href points to a /valuation Report/market/ yieldCurve/@id

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 calculations.
GROUP	GENERAL DATA
DESTINARIOS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuation Report/report Identification/bme: ccpId with ccpIdScheme="http:// www.bmeclearing.es/ ccp-id"
1.2	contractGroup	String(2)		Segment	/valuation Report/report Identification/bme: segmentId with segmentId Scheme="http://www. bmecleari ng.es/segment-id"
1.3	rptCod	String		Report Code	/valuation Report/ report Identification/ repo rtId with reportId Scheme="http://www. bmeclearing. es/report-id"
1.4	rptName	String		Report Name	/valuation Report/ dataSetName

#	* Field	Type	Valid values	Description	FpML
1.5	rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuation Report/report Identification/bme: reportType with reportType Scheme="http://www. bmecleari ng.es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	YYYY-MM-DD	Session date		/valuationReport/asOfDate
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time	/valuation Report/header/ creation Timesta mp
2	LIQUIDITY MARGIN			Market capacity and illiquidity cost overrun	
2.1	Currency pair	String	"Currency1/ Cu rrency2" where Currencies are ISO currency codes (3 digits)	Identifies the currency pair of the generics to which the parameterization applies. They are the same in the single-currency case. This field along with the following identify an ATP parameterization.	/valuation Report/ portfolio ValuationItem/ tr adeValuation Item/ valuationSet/bme:quote dCurrency Pair/currency1/ valuationReport/ portfolio Valuation Item/trade ValuationItem /valuationSet/ bme:quotedCurrencyPair/ cur rency2
2.2	Product Type	String	"SWAP""FWND F"	Determines the product type of the generics to which the parameterization applies. If it is FWNDF the parameterization applies to generics that are Forward NDF Currency1/ Currency2This field together with the previous one identify an ATP parameterization.	/valuation Report/ portfolio ValuationItem/ tr adeValuation Item/ valuationSet/bme:produ ctType
2.3	Bucket period	period: Value{D, W, M, Y}		The period of the bucket in which coverage is performed. Does not apply to FW_NDF.	/valuation Report/ portfolio ValuationItem/tr adeValuation Item/valuation Set/bme:bucke t/bme:tenor/ period
2.4	Bucket multiplier	periodMultiplier: Positive Integer		Multiplier of the period of the bucket in which coverage is performed. Does not apply to FW_NDF.	/valuation Report/ portfolioValuationItem/ tr adeValuation Item/ valuationSet/bme:bucke t/ bme:tenor/period Multiplier

#	* Field	Type	Valid values	Description	FpML
2.5	Netting		Values{S=Si, N=No}	Indicator if the bucket can be netted, with the nearest section. Does not apply to FW_NDF.	/valuation Report/ portfolio ValuationItem/ tr adeValuation Item/ valuationSet/bme:bucke t/ bme:netting
2.6	NominalMax		Amt	Maximum size of nominal in market in the Bucket	/valuation Report/ portfolio ValuationItem/ tr adeValuation Item/ valuationSet/bme:bucke t/ bme:max Notional
2.7	Notional interval	Positive integer		The value of this field by NominalMax marks the boundary with the next nominal bracket	/valuation Report/ portfolio ValuationItem/ tr adeValuation Item/ valuationSet/bme:bucke t/bme:notional Interval/ bme:interval
2.8	Liquidity multiplier	Decimal	In parts for one. With a maximum of 2 decimal places	Liquidity Multiplier	/valuatio n Report/ portfolio ValuationItem/ tr adeValuation Item/ valuationSet/bme:bucke t/bme:notionalInterval/ bme:liquidityMultipl ier

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

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	

#	* Field	Type	Valid values	Description	FpML
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuation Report/report Identification/bme: ccpId with ccpIdScheme="http:// www.bmeclearing.es/ ccp-id"
1.2	contractGroup	String(2)		Segment	/valuation Report/report Identification/bme: segmentId with segmentId Scheme="http://www. bmecleari ng.es/segment-id"
1.3	rptCod	String		Report Code	/valuation Report/ report Identification/ repo rtId with reportId Scheme="http://www. bmeclearing. es/report-id"
1.4	rptName	String		Report Name	/valuation Report/ dataSetName
1.5	rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuation Report/report Identification/bme: reportType with reportType Scheme="http://www. bmecleari ng.es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	LocalDate	Session date		/valuation Report/asOfDate
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/valuation Report/header/ creationTimesta mp
2	GENERIC			Features of generic hedging products	
2.1	Risk Factor	String	"ILB" -> Basis "IRT" -> Interest Rate "XRT" -> Exchange Rate	Risk factor for which the generic should be used	/valuation Report/trade ValuationItem/bme: riskFactor/name
2.2	Risk Currency pair	String	"Currency1/ Cu rrency2" where Currencies are ISO currency 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 of Currency1 to Currency2.If the risk factor is "XRT" the risk is that of the exchange rate from Currency1 to Currency2.	/valuation Report/ trade ValuationItem/ bme: riskFactor/ bme:QuotedCurrencyPair/ curre ncy1/valuation Report/ trade ValuationItem/ bme:riskFactor/bme:Quoted CurrencyPair/c urrency2

#	* Field	Type	Valid values	Description	FpML
2.3	Generic Product Type	String	SWAPFWNDF	Generic product type	/valuation Report/trade ValuationItem/trade / swap/product Type product TypeScheme=" http://www. bmeclearing.es/generic-product-type
2.4	Swap type	String			I.e.:: SWAP_OIS, SWAP_ VANILLA, ...
2.5	Settlement currency	CurrencyISO currency code (3 digits)		Settlement currency	
2.6	Swap Leg 1 Currency	CurrencyISO currency code (3 digits)		Leg currency 1	/valuation Report/trade Valuation Item/trade /swap/ swapStream[1]/calculation PeriodAm ount/calculation/ notional Schedule/notiona lStep Schedule/currency
2.7	Swap Leg 1 Payment Period	{D,W,M,Y}		Payment period	/valuation Report/trade Valuation Item/trade / swap/swapStream[1]/ payment Dates/pay mentFrequency/period
2.8	Swap Leg 1 Payment Multiplier	Positive integer		Multiplier to be applied to the payment period	/valuation Report/trade Valuation Item/trade / swap/swapStream[1]/ payment Dates/pay mentFrequency/period Multiplier
2.9	Swap Leg 1 Index	String		Reference index used for leg	(Only if it is Floating) / valuation Report/trade ValuationItem/trade / swap/swapStream[1]/ calculation PeriodAm ount/ calculation/notional Schedule/floating RateCalculation/floating RateIndex
2.10	Swap Leg 1 Day Count	String		Day Count Convention used on the leg	/valuationReport/trade ValuationItem/trade / swap/swapStream[1]/ calculation PeriodAm ount/calculation/ notional Schedule/ dayCou ntFraction

#	* Field	Type	Valid values	Description	FpML
2.11	Swap Leg 1 Business Centers	String (string string(4) separated by character |)		Business centers that govern the Leg's payment schedule	/valuation Report/trade ValuationItem/trade /swap/ swapStream[1]/payment Dates/pay mentDates Adjustments/business Centers/b usinessCenter
2.12	Swap Leg 1 Calculation Business Day Convention	String	"FOLLOWING"" MOD FOLLOWI NG""PRECEDIN G""NONE"	Business day convention for the end dates of coupon calculation periods in Leg/leg 1. It also applies in the determination of start and expiration dates.	/valuation Report/trade Valuation Item/trade / swap/swapStream[1]/ calculationPeriodDa tes/ calculation PeriodDates Adjustments/bu siness DayConvention
2.13	Swap Leg 1 Payment Business Day Convention	String	"FOLLOWING"" MOD FOLLOWI NG""PRECEDIN G""NONE"	Business Day Convention for coupon payment dates on Leg/ leg 1	/valuation Report/ tradeValuationItem/trade /swap/swapStream[1]/ paymentDates/pay mentDates Adjustments/ businessDayConv ention
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	
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/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/leg 1	

#	* Field	Type	Valid values	Description	FpML
2.18	Swap Leg 2 Currency	CurrencyISO currency code (3 digits)		Leg currency 2	/valuationReport/trade Valuation Item/trade/swap/ swapStream[2]/calculation Period Amount/calculation/ notional Schedule/ notionalStep Schedule/ currency
2.19	Swap Leg 2 Payment Period	{D,W,M,Y}		Payment period	/valuationReport/ tradeValuationItem/trade/ swap/swapStream[2]/ paymentDates/ paymentFrequency/period
2.20	Swap Leg 2 Payment Multiplier	Positive integer		Multiplier to be applied to the payment period	/valuationReport/ tradeValuationItem/trade/ swap/swapStream[2]/ paymentDates/ paymentFrequency/ periodMultiplier
2.21	Swap Leg 2 Index	String		Reference index used for leg	(Only if it is Floating) / valuation Report/ trade Valuation Item/trade/swap/ swap Stream[2]/calculation Period Amount/calculation/ notional Schedule/floating Rate Calculation/floating Rate Index
2.22	Swap Leg 2 Day Count	String		Day Count Convention used on the leg	/valuationReport/ tradeValuationItem/trade/ swap/swapStream[2]/ calculationPeriodAmount/ calculation/ notionalSchedule/ dayCountFraction
2.23	Swap Leg 2 Business Centers	String (string string(4) separated by character |)		Business centers that govern the Leg's payment schedule	/valuationReport/ tradeValuationItem/trade/ swap/swapStream[2]/ paymentDates/ paymentDatesAdjustments/ businessCenters/ businessCenter
2.24	Swap Leg 2 Calculation Business Day Convention	String	"FOLLOWING "" MOD FOLLOWI NG""PRECEDIN G""NONE"	Business day convention for the end dates of coupon calculation periods in the Leg/leg 2. It also applies in the determination of start and expiration dates.	/valuation Report/trade Valuation Item/trade/ swap/swap Stream[2]/ calculation Period Dates/ calculationPeriod Dates Adjustments/business Day Convention

#	* Field	Type	Valid values	Description	FpML
2.25	Swap Leg 2 Payment Business Day convention	String	"FOLLOWING "" MOD FOLLOWI NG""PRECEDIN G""NONE"	Business day convention for coupon payment dates on the Leg/leg 2.	/valuationReport/ tradeValuationItem/trade/ swap/swapStream[2]/ paymentDates/ paymentDatesAdjustments/ businessDayConvention
2.26	Swap Leg 2 Days Payment Compensation	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.	
2.27	Swap Leg 2 Exchange Rate Index	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.	
2.28	Swap Leg 2 Period of delay in fixing the exchange rate	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/leg 2	
2.29	Swap Leg 2 Exchange rate delay periodMultiplier	periodMultiplier: Integer		Next to the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg/leg 2	
2.30	Swap Notional	ISO currency codes (3 digits)		Currency 1 or Currency2	/valuationReport/trade ValuationItem/trade /swap/ swapStream[1]/calculation PeriodAm ount/calculation/ notional Schedule/notiona lStepSchedule/currency (Notional of Fixed Leg)
2.31	Forward maturity period	Amt		Generic quantity	/valuation Report/trade ValuationItem/trade /swap/ swapStream[1]/calculation PeriodAm ount/calculation/ notional Schedule/notiona lStepSchedule/initialValue (Notional of Fixed Leg))

#	* Field	Type	Valid values	Description	FpML
2.32	Forward maturity period multiplier	period: Value{D, W, M, Y}		Corresponding to the duration of the forward contract	
2.33	Effective Date Offset	periodMultiplier: Positive integer		Corresponding to the duration of the forward contract	
2.34	Basis spread leg	Integer		Offset from session date to generic start date	/valuationReport/trade ValuationItem/trade / swap/swapStream[1]/ calculation PeriodDa tes/ relative EffectiveDate/period Multiplier
2.35	Swap Notional	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	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.
GROUP	GENERAL DATA
DESTINARIOS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuation Report/report Identification/bme: ccpId with ccpIdScheme="http:// www.bmeclearing.es/ ccp-id"

#	* Field	Type	Valid values	Description	FpML
1.2	contractGroup	String(2)		Segment	/valuation Report/report Identification/bme: segmentId with segmentId Scheme="http://www. bmecleari ng.es/segment-id"
1.3	rptCod	String		Report Code	/valuation Report/ repor tIdentification/ repo rtId with reportId Scheme="http://www. bmeclearing. es/report-id"
1.4	rptName	String		Report Name	/valuationReport/ dataSetName
1.5	rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuation Report/report Identification/bme: reportType with reportType Scheme="http://www. bmecleari ng.es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	YYYY-MM-DD		Report Data Session Date	/valuationReport/asOfDate
1.7	rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time	/valuation Report/header/ creationTimesta mp
2	GENERAL 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 be blank	/valuation Report/ asOfDate
2.2	Scenario Type	String		HIS = Historical, HYP = Hypothetical	/valuation Report/portfolio ValuationItem/v aluationSet/ valuation Scenario/ bme:scenari oType
2.3	Scenario date	String	YYYY-MM-DD	Scenario dateBlank for Hypothetical scenarios	/valuation Report/ portfolio ValuationItem/v aluationSet/valuation Scenario/valuationDa te
2.4	Scenario ID	String		Scenario date for Historical Scenario name for Hypothetical scenarios	/valuation Report/ portfolio ValuationI tem/v aluationSet/ valuation Scenario/ bme:scenari oId
3	INTEREST RATES SCENARIO			Curve data	

#	* Field	Type	Valid values	Description	FpML
3.1	Curve Name	String		Curve name	/valuation Report/portfolio ValuationItem/v aluationSet/valuation Scenario/name
3.2	Index ID	String		The identifier of the curve's benchmark. The one specified in CFIXING. Determine the currency and calendar.	/valuation Report/ market/yieldCurve/ foreca stRate Index/ floating RateIndex
3.3	Index currency	ISO currency code (3 digits)		Index currency	/valuation Report/ market/yieldCurve/ curre ncy
3.4	KnotPoint Period	period: Value{D, W, M, Y}			/valuation Report/ market/yieldCurv eValuati on/ bme:maturityDate/ tenor/period
3.5	Knot Point Multiplier	periodMultiplier: Positive integer			/valuation Report/market/ yieldCurve Valuati on/ bme:maturityDate/tenor/ period Multipli er
3.6	KnotPoint Symbol	String		I.e.:: O/N, 1M, ...	/valuation Report/market/ yieldCurveValuati on:id
3.7	KnotPoint Maturity Date	YYYY-MM-DD		KnotPoint expiration date	/valuation Report/market/ yieldCurve Valuati on/ bme:maturityDate/date
3.8	IRT Shift Scalated	Decimal	Expressed in parts by one: 0,05 is equal to 5%. With a maximum of 15 decimal places	Scaled value Blank for Hypothetical scenarios	/valuation Report/ portfolioValuation Item/v aluationSet/ valuation Scenario/ shift/shift
3.9	IRT Shift NonScalated	Decimal	Expressed in parts by one: 0,05 is equal to 5%. With a maximum of 15 decimal places	Value on scale	/valuation Report/portfolio ValuationItem/v aluationSet/valuation Scenario/shift/shift
4	EXCHANGE RATE SCENARIO			Scenario Data	

#	* Field	Type	Valid values	Description	FpML
4.1	Currency pair	String	"Currency1/ Cu rrency2" where currencies are ISO currency codes (3 digits)	Source Currency/ Destination Currency	/valuation Report/ portfolio ValuationItem/v aluationSet/bme:quoted CurrencyPair/curr ency1 / valuation Report/portfolio ValuationItem/v aluationSet/ bme:quoted CurrencyPair/ curr ency2
4.2	XRT Shift Escalado	Decimal	Expressed in parts by one: 0,05 is equal to 5%. With a maximum of 15 decimal places	Scaled value Blank for Hypothetical scenarios	
4.3	XRT Shift no escalado	Decimal	Expressed in parts by one: 0,05 is equal to 5%. With a maximum of 15 decimal places	Value on scale	

3.4 MARGINSFILES

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

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	

#	* Field	Type	Valid values	Description	FpML
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuation Report/party/ party Name with partyName Scheme="http://www. bmeclearin g.es/party- name" or /valuation Report/ party/partyId with partyId Scheme="http://www. bmeclearing.es /party-id"
1.2	contractGroup	String(2)		Segment	/valuation Report/report Identification/bme:s egment Id with segmen tIdScheme="http://www. bmeclearing .es/segment-id"
1.3	rptCod	String		Report Code	/valuation Report/report Identification/reportI d with /valuation Report/report Identification/reportI d/@ reportId Scheme="http:// www.bmecleari ng.es/ report-id"
1.4	rptName	String		Report Name	/valuation Report/ bme:dataSetName
1.5	rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuation Report/report Identification/bme:r eportType with reportType Scheme="http://www. bmeclearin g.es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	LocalDate		Session date	/valuation Report/asOfDate
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/valuation Report/header/ creation Timestamp

#	* Field	Type	Valid values	Description	FpML
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 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 (memID != CCPMember, but ClearingMemberId = CCPMember)	ForEach Member, then: /valuation Report/party/partyId and partyId Scheme="http://www.bmeclearing.es /clearing-party-id" And, if ClearingMember, then: /valuation Report/party/@id is pointing to /valuation Report/portfolio Valuation Item/tra de ValuationItem/trade/trade Header/partyTrade Information[party Reference poiting to Clearing Member]/related Party[party Reference pointing to Clearing Member]/role = "ClearingFirm"
2	COMPENSATION GROUP				
2.1	SwapClearingGroup	String(12)		The Margin calculation model applies to a compensation group	/valuation Report/portfolio ValuationItem/bme:swap ClearingGroup/@swapClearingGroup Scheme="http://www.bmeclearing.es/swap-clearing-group"
3	PARAMETERIZATION MARGINS				
3.1	MRiesgo	Decimal	With a maximum of 3 decimal places	Credit Risk MultiplierReported only in Clearing Member reports	/valuation Report/portfolio Valuation Item/val uationSet/asset Valuation/quote[@measureT ype="Risk Multiplier"]/value
3.2	Mpor House	Positive integer		Number of days Mpor House	/valuation Report/portfolio ValuationItem/val uationSet/asset Valuation/quote[@measureT ype="MPORHouse"]/value
3.3	Mpor Client	Positive integer		Number of days Mpor Client	/valuation Report/portfolio ValuationItem/val uationSet/asset Valuation/quote[@measureT ype="MPORClient"]/value

#	* Field	Type	Valid values	Description	FpML
3.4	Hvar	Decimal	Expressed in parts by one: 0.05 is equal to 5%With a maximum of 4 decimal places.	HVAR confidence Level	/valuation Report/ portfolio ValuationItem/ val uationSet/asset Valuation/quote[@measureT ype="HVARConfidence"]/ value
3.5	Es	Decimal	Expressed in parts by one: 0.05 is equal to 5%With a maximum of 4 decimal places.	ES confidence level	/valuation Report/ portfolio ValuationItem/ val uationSet/asset Valuation/quote[@measureT ype="ESConfidence"]/value
3.6	NonScaled ScenariosNumber	Positive integer		Number of unscaled scenarios	/valuation Report/portfolio ValuationItem/val uationSet/ asset Valuation/quote[@ measureT ype="NonScaled Scenarios Number"]/value
3.7	NonScaled ScenariosNumber FV	Positive integer		Number of non-scaled scenarios to perform PV	/valuation Report/portfolioV aluationItem/val uationSet/ asset Valuation/quote[@ measureT ype="NonScaled ScenariosNumberFV"]/value
3.8	Scaled Scenarios Number	Positive integer		Number of scaled scenarios	/valuation Report/portfolio ValuationItem/val uationSet/ asset Valuation/quote[@ measureT ype="Scaled Scenarios Number"]/value
3.9	Scaled Scenarios NumberFV	Positive integer		Number of scaled scenarios to perform PV	/valuation Report/portfolio ValuationItem/val uationSet/ asset Valuation/quote[@ measureT ype="Scaled Scenarios NumberFV"]/value
3.10	IM Floor Factor	Decimal	Expressed in parts by one: 0.05 is equal to 5%With a maximum of 4 decimal places.	Multiplier over the Base IM to obtain the minimum Margin	/valuation Report/ portfolio ValuationItem/ val uationSet/asset Valuation/quote[@measureT ype="FloorFactor"]/value

FILE NAME	SCENSITIVITY
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 CCP members for whom it is Clearer.
GROUP	MARGINS
DESTINARIOS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/valuation Report/report Identification/bme:ccpId with ccpId Scheme="http://www.bmeclearing.es/ccp-id"
1.2	contractGroup	String(2)		Segment	/valuation Report/report Identification/bme:segm entId with segmentId Scheme="http://www.bmeclearing.es /segment-id"
1.3	rptCod	String		Report Code	/valuation Report/ report Identification/ reportId with reportId Scheme="http://www.bmeclearing.es/re port-id"
1.4	rptName	String		Report Name	/valuation Report/ dataSetName
1.5	rptType	Values{Intr aday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuation Report/report Identification/bme:repo rtType with reportType Scheme="http://www.bmeclearing.es /report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	LocalDate	Session date		/valuation Report/asOfDate
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/valuation Report/header/ creation Timestamp

#	* Field	Type	Valid values	Description	FpML
1.8	CCPMember	String		Code of the member receiving the report. If CCP Member is Non-Compensating the report contains the information of its accounts (own and clients; Margin Account Member = CCPMember). If CCP Member is Clearer the report contains, in addition to the information of its accounts, the information of the accounts of other members of which it is compensator (Margin Account Member != CCPMember, but Clearing Member = CCPMember)	/valuation Report/report Contents/party Referenc e
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order	
2.1	MarginAccountMemb er	String		Member Code	ForEach Miembro, set / valuation Report/party with /valuation Report/ party/partyId and partyId Scheme="http://www. bmeclearing.es/pa rty-id" [If SWIFT Code, partyId Scheme="http://www. fpml.org/coding- scheme/ external/iso9362"]
2.2	ClearingMember	String		Clearing Member Code	ForEach Miembro, then: / valuation Report/party/ partyId with partyId Scheme="http://www. bmeclearing.es/cle aring-party-id" Y, If ClearingMember, then: / valuation Report/party/@id points to /valuation Report/ portfolio ValuationItem/ tradeV aluationItem/trade/ tradeHeader/partyTradeInfo rmation[partyReference poiting to Clearing Member]/ relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"

#	* Field	Type	Valid values	Description	FpML
2.3	MarginAccount	String(12)		CCP Collateral Account Code	/valuation Report/party/ partyId with partyId Scheme="http://www. bmeclearing.es/po sition-account-id"
2.4	LEI	String(20)		LEI of the entity in whose name the account is	/valuation Report/party/ partyId with partyId Scheme="http://www. fpml.org/coding- scheme/ external/iso17442"
2.5	SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuation Report/party/ partyId with partyId Scheme="http://www. fpml.org/coding- scheme/ account-type"
3	RISK TYPE			Sensitivity to changes in the interest rate	
3.1	Risk factor	String	"ILB" -> Basis"IRT" -> Interest Rate"XRT" -> Exchange Rate	Risk factor	/valuation Report/ portfolioValuationItem/ tradeV aluation Item/ bme:riskFactor/bme:name
3.2	Risk Currency Pair	String	"Currency1/ Currency2 " where Currencies 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 type 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	/valuation Report/ portfolio Valuation Item/ tradeV aluationItem/ bme:riskFactor/quoted CurrencyPa ir/currency1/ valuation Report/ portfolio Valuation Item/ trade Valuation Item/ bme:riskFactor/quote dCurrencyPair/currency2
4	SENSITIVITY				
4.1	Index ID	String		The identifier of the benchmark. Axes: IBR_3M, BASIS_USD_ COP, XRATE_USD_COP	Delta-IndexID o Gamma-IndexID:/valuation Report/ portfolio ValuationIte m/valuation Set/asset Valuation/quote/sensitivity Set/name
4.2	Calculate date	YYYY-MM- DD		Date of calculation	/valuation Report/AsOfDate

#	* Field	Type	Valid values	Description	FpML
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}			extract from:/valuation Report/portfolio Valuation Item/v aluationSet/ asset Valuation/quote/ sensitivitySet/ sesnsitivity:@ name
4.6	Tenor multiplier	period Multi plier: Positive integer			extract from:/valuation Report/portfolio ValuationItem/v aluationSet/ assetValuation/quote/ sensitivitySet/ sesnsitivity:@ name
4.7	Tenor symbol	String		Tenor. I.e.:: O/N, 1M, ...	/valuation Report/portfolio ValuationItem/valuati onSet/asset Valuation/ quote/sensitivitySet/sesns itivity:@name
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	if (/valuation Report/ portfolioValuation Item/valuati onSet/ assetValuation/quote/ sensitivitySet/name).contains("DELTA")/ valuation Report/portfolioVa luationItem/valuationSet/ asset Valuation/quote/ sensitivity Set/sesnsitivity
4.10	Zero gamma	Decimal	With a maximum of 10 decimal places	Value of the gamma	if(/valuation Report/ portfolio ValuationItem/ valua tionSet/asset Valuation/quote/ sensitivitySet/nam e).contains("GAMMA")/ valuation Report/portfolio Valuation Item/valuatio nSet/asse tValuation/quot e/ sensitivity Set/sesnsitivity

FILE NAME	CLIQUIDMARGIN
FILE CODE	REP-MAR-003
DESCRIPTION	The hedging operations that have been taken into consideration in the calculation of the IM to obtain the liquidity surcharge 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
DESTINARIOS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/event Activity Report/report Identification/bme: ccpId with ccpId Scheme="http:// www.bmeclearing.es/ccp -id"
1.2	contractGroup	String(2)		Segment	/event Activity Report/ report Identification/ bme: segmentId with segmentId Scheme="http://www. bmeclearing.e s/ segment-id"
1.3	rptCod	String		Report Code	/event Activity Report/ reportIdentification/ repo rtId with reportId Scheme="http://www. bmeclearing.es/ report-id"
1.4	rptName	String		Report Name	/event Activity Report/ dataSetName
1.5	rptType	Values{Intra day, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/event Activity Report/ reportIdentification/bme: report Type with report Type Scheme="http://www. bmeclearing. es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay

#	* Field	Type	Valid values	Description	FpML
1.6	rptSessionDate	LocalDate	Session date		/event Activity Report/ asOfDate
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/event Activity Report/ header/creation Timesta mp
1.8	CCPMember	String		Code of the member receiving the report. If CCP Member is Non-Compensating the report contains the information of its accounts (own and clients; Margin Account Member = CCPMember). If CCP Member is Clearer the report contains, in addition to the information of its accounts, the information of the accountsof other members of which it is compensator (Margin Account Member != CCP Member, but Clearing Member = CCP Member)	/valuatio nReport/repor tContents/party Refere nce
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order	
2.1	MarginAccountMe mber	String		Member Code	ForEach Miembro, set / valuation Report/party with /valuation Report/ party/partyId and partyId Scheme="http://www. bmeclearing.es/p arty-id" [If SWIFT Code, partyId Scheme="http://www. fpml.org/coding- scheme/ external/iso9362"]

#	* Field	Type	Valid values	Description	FpML
2.2	ClearingMember	String		Clearing Member Code	ForEach Miembro, then: /valuation Report/ party/partyId with partyId Scheme="http:// www.bmeclearing.es/ cl earing-party-id" Y, If ClearingMember, then: / valuation Report/party/@id points to /valuation Report/ portfolio Valuation Item/ trade Valuation Item/trade/ trade Header/partyTradeI nformation[party Reference poiting to Clearing Member]/ related Party[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.3	MarginAccount	String(12)		CCP Account Code	/valuation Report/party/ partytId with partyId Scheme="http://www. bmeclearing.es/p osition-account-id"
2.4	LEI	String(20)		LEI of the entity in whose name the account is	/valuation Report/ party/partyId with partyId Scheme="http:// www.fpml.org/coding-scheme/external/ iso17442"
2.5	SwapClearingGro up	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuation Report/party/ partytId with partyId Scheme="http://www. fpml.org/coding- scheme/ account-type"
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".	/valuation Report/portfolio ValuationItem/trade Valuation Item/valuationSet/ bme:bucket/bme:t enor/ period
3.2	Bucket multiplier	periodMulti plier: Positive integer		Multiplier of the period of the bucket in which coverage is performed. Blank if Risk type = "XRT".	/valuation Report/portfolio ValuationItem/trade Valuation Item/valuationSet/ bme:bucket/bme:t enor/ period Multiplier

#	* Field	Type	Valid values	Description	FpML
3.3	Bucket IM Increment	Decimal		Total increase -contributed by all risk factors- of the MI in the bucket	/valuation Report/portfolio Valuation Item/trade Valuation Item/valuationSet/ asset Valuation/qu ote/ valueWhen:/valuation Report/portfolioValu ationItem/trade Valuation Item/valuationSet/ as setValuation/ quote/measureType == "IMIncrement"
3.1	Risk Factor	String	"ILB" -> Basis"IRT" -> Interest Rate"XRT" -> Exchange Rate	Risk factor	/valuation Report/ portfolio ValuationItem/ trade Valuation Item/ bme:riskFactor/bme:name
3.2	Risk Currency Pair	String	"Currency1/ Currency2 " where Currencies 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 type 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	/valuation Report/ portfolio ValuationItem/ trade Valuation Item/ bme:riskFactor/ quotedCurrenc yPair/ currency1/valuation Report/ portfolioValu ationItem/ trade Valuation Item/ bme:riskFactor/ quoted CurrencyPair/currency2
	PV01 Currency	ISO currency code (3 digits)		Currency in which the following 2 fields are provided	/valuation Report/portfolio ValuationItem/trade Valuation Item/valuationSet/ sensitivitySetDefin ition/ sensitivity Characteristics/ currency
3.4	PV01 porfolio	Decimal	With a maximum of 10 decimal places	Sensitivity of the portfolio -before its coverage- in the bucket	/valuation Report/portfolio ValuationItem/trade Valuation Item/valuation Set/sensitivitySetDefin ition/ sensitivity Characteristics/ valueWhen:/val uationReport/portfolio ValuationItem/trade Val uationItem/valuation Set/ sensitivitySet Definitio n/sensitivity Features/ measureType == "PV01"

#	* Field	Type	Valid values	Description	FpML
3.5	PV01 Hedging	Decimal	With a maximum of 10 decimal places	Sensitivity of hedging generics swaps in the bucket. Includes the sensitivity of generics used to cover longer-term buckets.	/valuation Report/portfolio Valuation Item/trade Valuation Item/valuationSet/ sensitivitySetDefin ition/ sensitivity Features/value When:/valuation Report/ portfolio Valuation Item/ tradeValuationI tem/ valuation Set/sensitivity Set Definition/sensi tivity Characteristics/measureType == "PV01Hedging"
3.6	RC	Decimal	With a maximum of 10 decimal places	Coverage Ratio. Specific to the generic entered to perform coverage in the bucket.	/valuation Report/ portfolio ValuationItem/ trade Valuation Item/valuationSet/ asset Valuation/ qu ote/valueWhen:/ valuation Report/ portfolioValu ation Item/tradeValuation Item/valuationSet/as set Valuation/quote/ measureType == "RC"
3.7	Notional currency	ISO currency code (3 digits)		Currency of the theoretical Nominal of the Generic Coverage.	/valuation Report/portfolio Valuation Item/trade Valuation Item/valuationSet/ asset Valuation/qu ote/ currency When:/valuation Report/portfolio Valuation Item/trade Valuation Item/valuationSe t/ assetValuation/quote/ measureType == "TheoreticalNominal"
3.8	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.	/valuation Report/portfolio Valuation Item/trade Valuation Item/valuationSet/ asset Valuation/qu ote/ value When:/valuation Report/portfolioValu ationItem/trade Valuation Item/valuationSet/ as setValuation/quote/ measureType == "Theoretical Nominal"

#	* Field	Type	Valid values	Description	FpML
3.9	Sobre coste liquidez	Decimal	With a maximum of 10 decimal places	Surcharge for covering the exact IRS coverage amount	/valuation Report/portfolio ValuationItem/trade Valuation Item/valuationSet/ asset Valuation/qu ote/ value When:/valuation Report/portfolioValu ationItem/trade Valuation Item/valuationSet/ as setValuation/quote/ measureType == "Additional Cost Basis Points"

FILE NAME	CTOTALINITIALMARGIN
FILE CODE	REP-MAR-004
DESCRIPTION	It is reported at Member and 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 CCP members for whom it is compensating.
GROUP	MARGINS
DESTINARIOS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	ID and EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/event Activity Report/report Identification/b me:ccpId with ccpId Scheme="http:// www.bmeclearing.es/ ccp-id"

#	* Field	Type	Valid values	Description	FpML
1.2	contractGroup	String(2)		Segment	/event Activity Report/report Identification/b me:segmen tId with segmentId Scheme="http://www. bmecleari ng.es/segment-id"
1.3	rptCod	String		Report Code	/event Activity Report/ report Identification/r eportId with reportId Scheme="http://www. bmeclearing. es/report-id"
1.4	rptName	String		Report Name	/eventActivity Report/ dataSetName
1.5	rptType	Values{Intr aday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivity Report/ report Identification/b me:reportType with reportType Scheme="http:// www.bmecleari ng.es/ report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	LocalDate		Session date	/event Activity Report/ asOfDate
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/event Activity Report/ header/creationTimes tamp
1.8	CCPMember	String		Code of the member receiving the report. If CCP Member is Non-Compensating the report contains the information of its accounts (own and clients; Margin Account Member = CCPMember). If CCP Member is Clearer the report contains, in addition to the information of its accounts, the information of the accountsof other members of which it is compensator (Margin Account Member != CCP Member, but Clearing Member = CCP Member)	/valuation Report/ reportContents/partyRef erence
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order	

#	* Field	Type	Valid values	Description	FpML
2.1	MarginAccountMember	String		Member Code	ForEach Miembro, set / valuation Report/party with /valuation Report/ party/partyId and partyId Scheme="http://www. bmeclearing.e s/party-id" [If SWIFT Code, partyId Scheme="http://www. fpml.org/codi ng-scheme/ external/iso9362"]
2.2	ClearingMember	String		Clearing Member Code	ForEach Miembro, then: /valuation Report/ party/partyId with partyId Scheme="http:// www.bmeclearing.e s/ clearing-party-id" Y, If ClearingMember, then: / valuation Report/party/@id points to /valuation Report/ portfolio ValuationItem/tr adeValuation Item/trade/ tradeHeader/part yTrade Information[partyReference poiting to Clearing Member]/ relatedParty[party Reference pointing to Clearing Member]/role = "ClearingFirm"
2.3	MarginAccount	String(12)		CCP Account Code	/valuation Report/party/ partytId with party IdScheme="http://www. bmeclearing.e s/position- account-id"
2.4	LEI	String(20)		LEI of the entity in whose name the account is	/valuation Report/party/ partyId with partyId Scheme="http://www. fpml.org/codi ng-scheme/ external/iso17442"
2.5	SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuation Report/party/ partytId with partyId Scheme="http://www. fpml.org/codi ng-scheme/ account-type"
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	

#	* Field	Type	Valid values	Description	FpML
3.2	NPV	Amt		Today Net present value	/valuation Report/portfolio ValuationItem/v aluation Set/asset Valuation/ quote/valueWh en:/ valuation Report/portfolio ValuationIte m/valuationSet/ assetValuation/quote/mea sureType == "NPV"
3.3	NPV D-1	Amt		Net present value of T-1	/valuationReport/ portfolioValuationItem/v aluationSet/assetValuation/ quote/valueWh en:/ valuationReport/ portfolioValuationIte m/ valuationSet/assetValuation/ quote/mea
3.4	Porfolio PA	Amt		PAI of the portfolio: ON rate t-1 * NPVt-1 It is settled in D+1	/valuationReport/portfolio ValuationItem/v aluationSet/ asset Valuation/quote/ valueWh en:/valuation Report/portfolioValuationIte m/valuationSet/ assetValuation/quote/mea
3.5	VM	Amt		Variation margin	/valuation Report/ portfolioValuation Item/v aluationSet/ asset Valuation/ quote/valueWh en:/ valuation Report/ portfolio ValuationIte m/valuation Set/asset Valuation/quote/mea
3.6	VM D-1	Amt		Variation margin from T-1	/valuation Report/portfolio ValuationItem/v aluation Set/asset Valuation/quote/ valueWh en:/valuation Report/portfolio ValuationIte m/valuationSet/asset Valuation/quote/mea
3.7	Initial margin	Amt		Initial margin	/valuation Report/ portfolio ValuationItem/v aluationSet/assetValuation/ quote/valueWh en:/ valuation Report/portfolio ValuationIte m/valuationSet/ asset Valuation/quote/mea

#	* Field	Type	Valid values	Description	FpML
3.8	Initial margin D-1	Amt		Initial margin from T-1	/valuationReport/ portfolio ValuationItem/v aluationSet/asset Valuation/quote/ valueWh en:/valuation Report/portfolio ValuationIte m/ valuationSet/asset Valuation/quote/mea sureType == "PriorIM"
3.9	IM calculate method	String	"DELTA_ GAMM A_ ES""DELTA_G AMMA_ VAR""D ELTA_ GAMMA_ MAX_ES_ VAR""F V_ES""FV_ VAR"" FV_ MAX_ES_VA R"	IM calculation method	/valuation Report/portfolio ValuationItem/v aluationSet/asset Valuation/quote/ bme:calc ulation MethodWith schema:"http://www. bmeclearing.es/calcul ation-method"When:/ valuation Report/ portfolioV aluation Item/valuation Set/ assetV aluation/ quote/ measureType == "IM"
3.10	ES Value	Amt		Value of Expected Shortfall at MC level	/valuation Report/portfolio ValuationItem/v aluationSet/asset Valuation/quote/ valueWh en:/valuation Report/portfolio ValuationIte m/ valuation Set/asset Valuation/quote/mea sureType == "ES"
3.11	HVaR Value	Amt		Value of Historical VaR at MC level	/valuation Report/portfolio ValuationItem/v aluationSet/asset Valuation/quote/ valueWh en:/valuation Report/portfolio ValuationIte m/ valuationSet/asset Valuation/quote/mea sureType == "HVar"

#	* Field	Type	Valid values	Description	FpML
3.12	Liquid Margin IM Increment	Amt		Increased MI due to ATP	/valuation Report/portfolio ValuationItem/v aluationSet/asset Valuation/quote/ valueWh en:/ valuation Report/ portfolio ValuationIte m/valuation Set/ assetValuation/quote/ mea sureType == "Liquid Margin IMIncrement"

FILE NAME	CSTRESS TESTING
FILE CODE	REP-MAR-005
DESCRIPTION	Stress test results are reported at the Clearing Member level.
GROUP	MARGINS
DESTINARIOS	Member of the CCP
PRIVACY	MARGINS
PUBLICATION HOURS	EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	/eventActivity Report/report Identification/bme:c cpId with ccpIdScheme="http:// www.bmeclearing.es/ccp-id"
1.2	contractGroup	String(2)		Segment	/event Activity Report/ report Identification/bme:s egmentId with segment IdScheme="http://www. bmeclearing.es /segment-id"

#	* Field	Type	Valid values	Description	FpML
1.3	rptCod	String		Report Code	/eventActivity Report/ report Identification/ reportI d with reportId Scheme="http://www. bmeclearing.es/re port-id"
1.4	rptName	String		Report Name	/eventActivity Report/ dataSetName
1.5	rptType	Values{Intrada y, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivity Report/ report Identification/bme:r eportType with reportType Scheme="http://www. bmeclearing.es /report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
1.6	rptSessionDate	LocalDate	Session date		/eventActivityReport/ asOfDate
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/eventActivity Report/ header/creation Timestam p
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 compensating (Margin Account Member != CCPMember, but ClearingMember = CCPMember)	/valuation Report/report Contents/party Referenc e
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order	
2.1	MarginAccountMember	String		Member Code	ForEach Miembro, set / valuationReport/party with /valuation Report/ party/partyId and partyId Scheme="http://www. bmeclearing.es/pa rty-id" [If SWIFT Code, partyId Scheme="http://www. fpml.org/coding- scheme/ external/iso9362"]

#	* Field	Type	Valid values	Description	FpML
2.2	ClearingMember	String		Clearing Member Code	ForEach Miembro, then: /valuation Report/party/partyId with partyId Scheme="http://www.bmeclearing.es/clearing-party-id" Y, If ClearingMember, then: /valuation Report/party/@id points to /valuation Report/portfolio ValuationItem/tradeV aluationItem/trade/tradeHeader/party TradeInformation[partyReference poiting to Clearing Member]/relatedParty[party Reference pointing to Clearing Member]/role = "ClearingFirm"
2.3	MarginAccount	String(12)		CCP Account Code	/valuation Report/party/partyId with partyId Scheme="http://www.bmeclearing.es/po sition-account-id"
2.4	LEI	String(20)		LEI of the entity in whose name the account is	/valuation Report/party/partyId with partyId Scheme="http://www.fpml.org/coding- scheme/external/iso17442"
2.5	SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuation Report/party/partytId with partyId Scheme="http://www.fpml.org/coding- scheme/account-type"
3	TEST DATA			Stress Test Data	
3.1	Currency	ISO currency code (3 digits)		Currency	/valuationReport/portfolio ValuationItem/valuati onSet/

#	* Field	Type	Valid values	Description	FpML
3.2	InfoType	String	"INFO_CP_ MC" "INFO_ CC_MC""AR C_ MC""RST_MC"	See (1)" INFO_CP_MC", "INFO_CC_MC" Fields 3.7 and 3.8 do not apply. They go blank. "ARC_MC" 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_MC"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.	If any of /valuationReport/ portfolio Valuation Item/valuati onSet/ asset Valuation/ quote/measureType == "INFO_CP_MC" then "INFO_CP_MC"If any of / valuation Report/portfolio ValuationItem/valuati onSet/asset Valuation/ quote/measureType == "INFO_CC_MC" then "INFO_CC_MC" If any of / valuation Report/portfolio ValuationItem/valuati onSet/ asset Valuation/quote/ measureType == "ARC_MC" then "ARC_MC" If any of / valuation Report/portfolio ValuationItem/valuati onSet/asset Valuation/ quote/ measureType == "RST_MC" so "RST_MC"
3.3	WorstScenario	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.	/valuation Report/portfolio ValuationItem/valuati onSet/valuation Scenario/ name
3.4	Worst scenario margin	Amt		Worst-case scenario margin	/valuation Report/portfolio ValuationItem/valuati onSet/assetValuation/ quote/valueWhen:/ valuati onReport/ portfolio ValuationItem/ valuationSet/a ssetValuation/quote/ measureType == "WorstEscenario Margin"
3.5	Initial margin	Amt		Final amount of the initial Margin (IM)	/valuation Report/portfolio ValuationItem/valuati onSet/asset Valuation/ quote/valueWhen:/ valuati onReport/ portfolio ValuationItem/ valuationSet/a ssetValuation/quote/ measureType == "IM"

#	* Field	Type	Valid values	Description	FpML
3.6	Stress Test Risk	Amt		Risk in a situation of stress test	/valuation Report/portfolio ValuationItem/valuati onSet/asset Valuation/ quote/valueWhen:/valuati onReport/portfolio Valuation Item/valuationSet/a ssetValuation/quote/ measureType == #3.2
3.7	Adjustment by Clearing Member Concentration Risk	Amt		Clearing Member's concentration risk adjustment	
3.8	Clearing Member Stress Test Risk	Amt		Clearing Member Stress Risk	/valuation Report/ portfolio ValuationItem/ valuati onSet/ asset Valuation/ quote/valueWhen:/ valuati onReport/ portfolio Valuation Item/valuationSet/a ssetValuation/quote/ measureType == "RST_ MC"

FILE NAME	CWORSTSCENARIOS
FILE CODE	REP-MAR-006
DESCRIPTION	The 10 (ten) worst scenarios and their losses by scenarios are reported at Clearing Member and Account level.
GROUP	Margins
DESTINARIOS	Clearing Member
PRIVACY	Contains private data
PUBLICATION HOURS	EoD

#	* Field	Type	Valid values	Description	FpML
1	ACCOUNT			Elements that make up the header of the report	
1.1	exchName	String		ClearingHouseId, CCP Name or Short Code	FpML

#	* Field	Type	Valid values	Description	FpML
1.2	contractGroup	String(2)	Segment		
1.3	rptCod	String		Report Code	/event ActivityReport/ report Identification/ bme: ccpId with ccpIdScheme="http:// www.bmeclearing.es/ ccp -id"
1.4	rptName	String	Report Name	/eventActivityReport/ report Identification/ bme: segmentId with segmentId Scheme="http:// www.bmeclearing.e s/ segment-id"	
1.5	rptType	Values{Intraday , EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/event ActivityReport/report Identification/repo rtId with reportId Scheme="http:// www.bmeclearing.es/ report-id"
1.6	rptSessionDate	LocalDate	Session date		/eventActivity Report/ dataSetName
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/eventActivity Report/ report Identification/bme: reportType with reportType Scheme="http://www. bmeclearing. es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay
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 compensating (Margin Account Member != CCPMember, but Clearing Member = CCPMember)	/valuationReport/asOfDate
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order	
2.1	MarginAccountMem ber	String		Member Code	/valuationReport/report Contents/partyRefere nce
2.2	ClearingMember	String		Clearing Member Code	

#	* Field	Type	Valid values	Description	FpML
2.3	MarginAccount	String(12)		CCP Account Code	ForEach Miembro, set /valuation Report/party with /valuation Report/party/partyId and partyId Scheme="http://www.bmeclearing.es/p arty-id" [If SWIFT Code, partyId Scheme="http://www.fpml.org/coding- scheme/external/iso9362"]
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	/valuation Report/party/partytId with partyId Scheme="http://www.bmeclearing.es/p osition-account-id"
3	SCENARIOS			Scenario Data	
3.1	Scenario Name	String		Scenario name	/valuation Report/portfolio ValuationItem/valua tionSet/valuation Scenario/name
3.2	Scenario ID	String		Scenario ID	/valuation Report/portfolio ValuationItem/valua tionSet/valuation Scenario/bme:scenarioId
3.3	Scenario Type	String		Scenario type: Scaled (ES); NS: NonScaled (Hvar)	/valuation Report/portfolio ValuationItem/valua tionSet/valuation Scenario/bme:scenarioType with scenario TypeScheme="http://www.bmeclearin g.es/scenario-type"
3.4	Scenario Amount	DecimalISO currency code (3 digits)		Portfolio Loss/Profit for the scenario	/valuation Report/portfolio ValuationItem/valua tionSet/valuation Scenario/bme:scenarioAmou nt/currency /valuation Report/portfolio ValuationItem/valua tionSet/valuation Scenario/bme:scenarioAmou nt/amount

FILE NAME	CBACKTESTING
FILE CODE	REP-MAR-007
DESCRIPTION	Retrospective test results are reported at Member and Account level
GROUP	MARGINS
DESTINARIOS	Member of the CCP
PRIVACY	Contains private data
PUBLICATION HOURS	EoD

#	* Field	Type	Valid values	Description	FpML
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	/event Activity Report/report Identification/bme: ccpId with ccpId Scheme="http:// www.bmeclearing.es/ccp -id"
1.4	rptName	String		Report Name	/event Activity Report/ report Identification/bme: segmentId with segmentId Scheme="http://www. bmeclearing.e s/segment-id"
1.5	rptType	Values{Intra day, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivity Report/report Identification/repo rtId with reportId Scheme="http:// www.bmeclearing.es/ report-id"
1.6	rptSessionDate	LocalDate		Session date	/eventActivityReport/ dataSetName
1.7	rptPrntRunDat	LocalDate		Report creation date and time	/eventActivityReport/ report Identification/bme: reportType with reportType Scheme="http://www. bmeclearing. es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay

#	* Field	Type	Valid values	Description	FpML
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 compensating (Margin Account Member != CCPMember, but Clearing Member = CCPMember)	/valuation Report/asOfDate
2	MARGIN ACCOUNT + COMPENSATION GROUP			As many accounts as the member has in alphabetical order	
2.1	MarginAccountMe mber	String		Member Code	/valuation Report/report Contents/partyRefere nce
2.2	ClearingMember	String		Clearing Member Code	
2.3	MarginAccount	String(12)		CCP Account Code	ForEach Miembro, set / valuation Report/party with /valuation Report/ party/partyId and partyId Scheme="http://www. bmeclearing.es/p arty-id" [If SWIFT Code, partyId Scheme="http://www. fpml.org/coding- scheme/ external/iso9362"]
2.4	LEI	String(20)		LEI of the entity in whose name the account is	ForEach Miembro, then: /valuation Report/ party/partyId with partyId Scheme="http:// www.bmeclearing.es/ cl earing-party-id" Y, If ClearingMember, then: / valuation Report/party/@id points to /valuation Report/ portfolioValuationItem/ trade Valuation Item/trade/ tradeHeader/partyTradeI nformation [partyReference poiting to Clearing Member]/ related Party[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.5	SwapClearingGro up	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuation Report/party/ partyId with partyId Scheme="http://www. bmeclearing.es/p osition- account-id"

#	* Field	Type	Valid values	Description	FpML
3	BACKTEST			Backtest Data	
3.1	IMBase	DecimalString ISO currency code (3 digits)		Base IM of the portfolio in t - MPOR	/valuationReport/portfolio ValuationItem/valua tionSet/ asset Valuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/quote/ measureType = IMBase with assetMeasure Scheme="http://www. bmecleari ng.es/asset- measure" /valuation Report/ portfolio ValuationItem/ valua tionSet/asse tValuation/quote/currency
3.2	Maximum risk	DecimalString ISO currency code (3 digits)		Maximum Lost Min(NPV t-i-NPVt-MPOR,0)(MPOR = 5 or 7)	/valuation Report/portfolio ValuationItem/valua tionSet/ asset Valuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/ quote/measureType = MaximumRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset- measure" /valuation Report/ portfolio ValuationItem/ valua tionSet/asset Valuation/quote/currency
3.3	Uncovered risk/ backtest	DecimalString ISO currency code (3 digits)		Min(IMBase + Maximum risk, 0)	/valuationReport/portfolio ValuationItem/valua tionSet/ assetValuation/quote/value /valuationReport/portfolio ValuationItem/valua tionSet/ assetValuation/quote/ measureType = BackTestRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset- measure" /valuationReport/ portfolio ValuationItem/ valua tionSet/asset Valuation/quote/currency

#	* Field	Type	Valid values	Description	FpML
3.4	NPV D	DecimalStri ngISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t	/valuationReport/portfolio ValuationItem/valua tionSet/ assetValuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/quote/ measureType = 0DayRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset-measure" /valuation Report/ portfolio ValuationItem/ valua tionSet/asset Valuation/quote/currency
3.4	NPV D-1	DecimalStri ngISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-1	/valuationReport/portfolio ValuationItem/valua tionSet/ assetValuation/quote/value/ valuationR eport/portfolio Valuation Item/valuationSet/ ass etValuation/quote/ measureType = 1DayRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset-measure" /valuation Report/ portfolio ValuationItem/ valua tionSet/asset Valuation/quote/currency
3.4	NPV D-2	DecimalStri ngISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-2	/valuation Report/portfolio ValuationItem/valua tionSet/ asset Valuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/quote/ measureType = 2DayRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset-measure" /valuationReport/ portfolio Valuation Item/ valua tionSet/asset Valuation/quote/currency
3.4	NPV D-3	DecimalStri ngISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-3	/valuation Report/portfolio ValuationItem/valua tionSet/ asse tValuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/quote/ measureType = 3DayRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset-measure" /valuationReport/ portfolio ValuationItem/ valua tionSet/asset Valuation/quote/currency

#	* Field	Type	Valid values	Description	FpML
3.4	NPV D-4	DecimalStri ngISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-4	/valuation Report/portfolio ValuationItem/valua tionSet/ assetValuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/quote/ measureType = 4DayRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset-measure" /valuationReport/ portfolio ValuationItem/ valua tionSet/ assetValuation/quote/ currency
3.4	NPV D-5	DecimalStri ngISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-5	/valuation Report/portfolio ValuationItem/valua tionSet/ asset Valuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/quote/ measureType = 5DayRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset-measure" /valuation Report/portfolio Valuation Item/valua tionSet/asset Valuation/quote/currency
3.4	NPV D-6	DecimalStri ngISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-6	/valuation Report/portfolio ValuationItem/valua tionSet/ asset Valuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/quote/ measureType = 6DayRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset-measure" /valuationReport/ portfolio ValuationItem/ valua tionSet/asset Valuation/quote/currency
3.4	NPV D-7	DecimalStri ngISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-7	/valuation Report/portfolio ValuationItem/valua tionSet/ asset Valuation/quote/value/ valuationR eport/portfolio ValuationItem/valuationSet/ ass etValuation/quote/ measureType = 7DayRisk with assetMeasure Scheme="http://www. bmecleari ng.es/asset-measure" /valuation Report/ portfolio ValuationItem/ valua tionSet/asset Valuation/quote/currency

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