

 Instruction	Number:	I-VRF-01/2021
	Segment:	Fixed Income
	Date:	22 February 2021
	Effective date:	15 March 2021
	Replaces:	I-VRF-02/2020
Subject	Reporting Trades to a Trade Repository according to SFTR.	
Summary	Changes in the information to be reported in the field 2.12 Execution Timestamp reporting the same information that appear in field 2.6 Clearing Timestamp	

1.- EXPLANATION ON HOW BME CLEARING WILL FULFILL THE DATA OF THE REPORT “COUNTERPARTY DATA”

Bellow, it will be detailed how BME CLEARING will fulfill the data for report 1, “Counterparty Data”

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
1.1	Reporting timestamp	Date and time of submission of the report to the TR.	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ	It will be fulfilled by the TR once received the notification
1.2	Report submitting entity	Unique code identifying of the entity which submits the report.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* BME Clearing LEI 5299009QA8BBE2O0B349
1.3	Reporting counterparty	Unique code identifying the reporting counterparty.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* CCP Notification: BME Clearing LEI * CM Notification: CM LEI
1.4	Nature of the reporting counterparty	Indication of whether the reporting counterparty is a financial or non-financial counterparty.	F' – Financial counterparty 'N' – nonfinancial counterparty	* CCP Notification: "F" * CM Notification: If the CM is financial "F", if not "N".



N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
1.5	Sector of the reporting counterparty	<p>One or more codes that classify the nature of the reporting counterparty's business activities. Where the reporting counterparty is a financial counterparty, all relevant codes included in the taxonomy for financial counterparties and applying to that counterparty. Where the reporting counterparty is a non-financial counterparty, all relevant codes included in the taxonomy for non-financial counterparties and applying to that counterparty. Where more than one activity is reported, the codes shall be specified in order of the relative importance of the corresponding activities.</p>	<p>Taxonomy for Financial Counterparties: 'CDTI' - Credit institution 'INVF' - Investment firm 'INUN' - Insurance firm 'AIFD' - AIF managed by AIFMs authorized 'ORPI' - Institution for occupational retirement 'CCPS' - Central counterparty 'REIN' - Reinsurance firm 'CSDS' - Central securities depository 'UCIT' - UCITS and its management company. Taxonomy for Non-Financial Counterparties. 'A' - Agriculture, forestry and fishing 'B' - Mining and quarrying 'C' - Manufacturing 'D' - Electricity, gas, steam and air conditioning supply 'E' - Water supply, sewerage, waste management and remediation activities 'F' - Construction 'G' - Wholesale and retail trade, repair of motor vehicles and motorcycles 'H' - Transportation and storage 'I' - Accommodation and food service activities 'J' - Information and communication 'K' - Financial and insurance activities 'L' - Real estate activities 'M' - Professional, scientific and technical activities 'N' - Administrative and support service activities 'O' - Public administration and defense; compulsory social security 'P' - Education 'Q' - Human health and social work activities 'R' - Arts,</p>	<p>* CCP Notification: "CCPS" * MC Notification: CM sector, in case we do not have CM sector in this field, we should fulfill field 1.6</p>

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
			entertainment and recreation 'S' - Other service activities 'T' - Activities of households as employers; undifferentiated goods – and services – producing activities of households for own use 'U' - Activities of extraterritorial organizations and bodies	
1.6	Additional sector classification	Only necessary if the counterparty sector is not in the previous field	ETFT = ETF MMFT = MMF REIT = REIT OTHR = Other	* CCP Notification: blank * MC Notification: blank
1.7	Branch of the reporting counterparty	Where the reporting counterparty concludes an SFT through a branch office, the code identifying the branch.	ISO 3166-1 alpha-2 country code 2 alphabetic characters.	* CCP Notification: blank * MC Notification: = If CM= Branch office, then country code of the branch office.

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
1.8	Branch of the other counterparty	Where the other counterparty concludes an SFT through a branch office, the code identifying the branch.	ISO 3166-1 alpha-2 country code 2 alphabetic characters.	* CCP Notification: blank * MC Notification: = If CM= Branch office, then country code of the branch office.
1.9	Counterparty side	Indication of whether the reporting counterparty is a collateral provider or a collateral taker in accordance with the Article 4 of the the Commission Implementing Regulation (EU) 2019/363	'TAKE' - Collateral taker 'GIVE' - Collateral provider	* CCP Notification: - "TAKE" when field "Side" in CTRADES file is 2. - If "Side" = 1, then use "GIVE". * CM Notification: - "TAKE" when field "Side" in CTRADES file is 2. - If "Side" = 1, then use "GIVE".
1.10	Entity responsible for the report	Where a financial counterparty is responsible for reporting on behalf of the other counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* CCP Notification: BME Clearing LEI * CM Notification: CM LEI of the delegated transactional reporting
1.11	Other counterparty	Unique code identifying the entity with which the reporting counterparty concluded the SFTR	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. Client code (up to 50).	* CCP Notification: CM LEI * CM Notification: BME Clearing LEI 5299009QA8BBE20OB349
1.12	Country of the other Counterparty	Code of country where the registered office of the other counterparty is located or code of the country of residence in case that the other counterparty is a natural person.	ISO 3166-1 alpha-2 country code 2 alphabetic characters.	* CCP Notification: 2 alphanumeric characters which shows CM country code. *CM notification: ES, BME Clearing country, CMs counterparty.

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
1.13	Beneficiary	Where the beneficiary of the contract is not a counterparty to this contract	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. Client code (up to 50 alphanumeric characters).	* CCP notification: blank. * CM notification: CM LEI unless is a client, in this case use field Sub ID (LEI) > Typ = 4107 from CACCOUNT file
1.14	Tri-party agent	Unique code identifying the third party to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	Blank
1.15	Broker	If existing broker	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	Blank
1.16	Clearing Member	CM LEI	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* CCP notification: blank. * CM notification: CM LEI
1.17	Central Securities Depository ('CSD') participant or indirect participant	Unique code of the CSD participant or indirect participant of the reporting counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* CCP Notification: CCPs LEI * CM Notification: CM LEI unless is a client, in this case use field Sub ID (LEI) > Typ = 4107 from CACCOUNT file
1.18	Agent lender	Unique code of the agent lender involved in the securities lending transaction.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	Blank



2.- EXPLANATION ON HOW BME CLEARING WILL FULFILL THE DATA OF THE REPORT “LOAN AND COLLATERAL DATA”

Bellow, it will be detailed how BME CLEARING will fulfill the data for report 2, “Loan and Collateral Data”

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.1	Unique Transaction Identifier ('UTI')	Unique reference assigned to the SFT in order to identify the trade.	Up to 52 alphanumeric character code including four special characters: Only upper-case alphabetic characters A–Z and the digits 0–9, inclusive in both cases, are allowed.	See section 3 at C-VRF-10/2020 Circular
2.2	Report tracking number	In the case of transactions resulting from clearing, the prior UTI, namely the UTI of the original bilateral transaction shall be reported. However, the prior UTI is not required to be reported by counterparties that are central counterparties ('CCP's') which have cleared the SFT. Where an SFT was executed on a trading venue and cleared on the same day, a number generated by the trading venue and unique to that execution.	Up to 52 alphanumeric character code including four special characters: Only upper-case alphabetic characters A–Z and the digits 0–9, inclusive in both cases, are allowed.	* CCP Notification: blank *CM Notification: If the origin is a bilateral trade, Prior UTI bilateral trade, if it comes from an MTF, MTF transaction number
2.3	Event date	Date on which the reportable event relating to the SFT and captured by the report took place. In the case of action types 'Valuation update', 'Collateral update', 'Reuse update', 'Margin update', the date for which the information contained in the report is provided.	ISO 8601 date in the format YYYY-MM-DD	Field "BizDt" from CTRADES/CALLTRADES

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.4	Type of SFT	SBSC for buy-sell back and REPO for repurchase transaction	SLEB' - securities or commodities lending or securities or commodities borrowing 'SBSC' - buy-sell back transaction or sell-buy back transaction 'REPO' - repurchase transaction 'MGLD' - margin lending transaction	Field "SFTTYPE" from CTRADES, CALLTRADES and CHISTRADES files
2.5	Cleared	Indication of whether central clearing has taken place.	'true' = Yes 'false' = No	"True"
2.6	Clearing timestamp	Time and date when clearing took place.	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ	For field "ExchTrdTyp" = "1" from CALLTRADES file use field "TxnTm"
2.7	CCP	Where a contract has been cleared, the unique code for the CCP that has cleared the contract.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	CCP & MC Notifications: BME CLEARING LEI: 5299009QA8BBE2O0B349
2.8	Trading Venue	Unique code identifying the venue of execution of the SFT. Where the SFT was concluded over the counter and it is admitted to trading, the MIC code 'XOFF'. Where the SFT was concluded over the counter and it is not admitted to trading, the MIC code 'XXXX'.	ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters. Where segmental MICs exist for a trading venue, the segmental MIC shall be used.	If "PtySrc" = D > ID from CTRADES/CALLTRADES files contains "BTAM", then use BTAM. If "PtySrc" = D > ID from CTRADES/CALLTRADES contains "IBRC", then use XOFF.



N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.9	Master agreement type	Reference to the master agreement type under which the counterparties concluded a SFT.	"MRAA" - MRA 'GMRA' – GMRA 'MSLA' - MSLA 'GMSL' - GMSLA 'ISDA' - ISDA 'DERP' - Deutscher Rahmenvertrag für Wertpapierpensionsgeschäfte 'CNBR' - China Bond Repurchase Master Agreement, 'KRIA' - Korea Financial Investment Association (KOFIA) Standard Repurchase Agreement 'CARA' - Investment Industry Regulatory Organization of Canada (IIROC) Repurchase/Reverse Repurchase Transaction Agreement 'FRFB' - Convention-Cadre Relative aux Operations de Pensions Livrees, 'CHRA' -Swiss Master Repurchase Agreement 'DEMA' - German Master Agreement 'JPBR' - Japanese Master Agreement on the Transaction with Repurchase Agreement of the Bonds 'ESRA' - Contrato Marco de compraventa y Reporto de valores 'OSLA' - Overseas Securities Lending Agreement (OSLA) 'MEFI' - Master Equity and Fixed Interest Stock Lending Agreement (MEFISLA) 'GESL' - Gilt Edged Stock Lending Agreement (GESLA) 'KRSL' - Korean Securities Lending Agreement (KOSLA)	"OTHR"

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
			'DERD' - Deutscher Rahmenvertrag für Wertpapierdarlehen 'AUSL' - Australian Masters Securities Lending Agreement (AMSLA) 'JPBL' - Japanese Master Agreement on Lending Transaction of Bonds 'JPST' - Japanese Master Agreement on the Borrowing and Lending Transactions of Share Certificates 'BIAG' - bilateral agreement 'CSDA' - CSD bilateral agreement Or 'OTHR' if the master agreement type is not included in the above list"	
2.10	Other master agreement type	Name of the master agreement. This field shall only be completed where "OTHR" is reported in field 9.	Up to 50 alphanumeric characters.	"BMECLEARINGFIXEDINCOMEGENERALCONDITIONS"
2.11	Master agreement version	Reference to the year of the master agreement relevant to the reported trade, if applicable.	ISO 8601 date in the format YYYY	Blank
2.12	Execution timestamp	Date and time when the SFT was executed.	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ	Use field "ExchTrdTyp" = "1" from CALLTRADES file use field "TxnTm" from the same file

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.13	Value Date (Start date)	Date contractually agreed between the counterparties for the exchange of cash, securities, or commodities versus collateral for the closing leg (forward leg) of the SFT.	ISO 8601 date in the format YYYY-MM-DD	Use field "ExchTrdTyp" = "1" for trade and field "SettIDt" for date, both fields form CALLTRADES file
2.14	Maturity date (End date)	Date contractually agreed between the counterparties for the exchange of cash, securities, or commodities versus collateral for the closing leg (forward leg) of the SFT	ISO 8601 date in the format YYYY-MM-DD	Use field ExchTrdTyp = "2" for trade and field for date "SettIDt" from CALLTRADES file
2.15	Termination date	Termination date in the case of a full early termination of the SFT.	ISO 8601 date in the format YYYY-MM-DD	Blank
2.16	Minimum notice period	Minimum number of business days that one of the counterparties has to inform the other counterparty of the termination of the transaction.	Integer field up to 3 digits.	Blank
2.17	Earliest call-back date	Earliest date that the cash lender has the right to call back a portion of the funds or to terminate the transaction.	ISO 8601 date in the format YYYY-MM-DD	Blank
2.18	General collateral indicator	Indication of whether the SFT is subject to a general collateral arrangement. In the case of a securities lending transaction, the field refers to securities provided as collateral, and not to the security provided on loan.	"SPEC" - specific collateral 'GENE' - general collateral"	CCP & CM Notifications: Use SPEC
2.19	Delivery by Value ('DBV') indicator	Indication of whether the transaction was settled using the DBV mechanism .	'true' = Yes 'false' = No	If field 2.4 = Repo, then use "False" If field 2.4 = SBSC, then leave in blank

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.20	Method used to provide collateral	Indication of whether the collateral in the SFT is subject to a title transfer collateral arrangement, a security financial collateral arrangement, or a security financial collateral arrangement with a right of use.	"TTCA"- title transfer collateral arrangement 'SICA'- securities financial collateral arrangement 'SIUR'- securities financial collateral arrangement with the right of use"	If field 2.4 = Repo, then use TTCA If field 2.4 = SBSC, then leave in blank
2.21	Open term	Indication of whether the SFT is open term (which has no fixed maturity date) or fixed term with a contractually agreed maturity date.	'true' = Yes 'false' = No	If field 2.4 = Repo, then use False If field 2.4 = SBSC, then leave in blank
2.22	Termination optionality	Indication of whether the SFT is an evergreen or extendable SFT.	'EGRN' - evergreen 'ETSB' - extendable 'NOAP' - non applicable	If field 2.4 = Repo, then use NOAP If field 2.4 = SBSC, then leave in blank
In the case of margin lending, the attributes listed in fields 23-34 shall be repeated for each currency used in the margin loan.				
2.23	Fixed rate	In the case of repos, the annualised interest rate on the principal amount of the repurchase transaction in accordance with the day count conventions.	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as '100'. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	If field 2.4 = Repo, then use field 'Fixed Rate' from CTRADES, CALLTRADES and CHISTRADES files. If field 2.4 = SBSC, leave blank
2.24	Day count convention	Method of calculating the accrued interest on the principal amount for a rate.	"The code representing day count convention: 'A001' - IC30360ISDAor30360AmericanBasicRule 'A002' - IC30365 'A003' - IC30Actual 'A004' - Actual360 'A005' - Actual365Fixed 'A006' - ActualActualCMA 'A007' - IC30E360orEuroBondBasis model1 'A008' - ActualActualISDA	Value A004

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
			'A009' - Actual365LorActuActubasis Rule 'A010' - ActualActualAFB 'A011' - IC30360ICMAor30360basic rule 'A012' - IC30E2360orEurobondbasis model2 'A013' - IC30E3360orEurobondbasis model3 'A014' - Actual365NL Or up to 35 alphanumeric characters if the day count convention is not included in the above list."	
Fields 35 and 36 shall be repeated and completed for each floating rate adjustment.				
2.37	Principal amount on value date	Cash value to be settled as of the value date of the transaction.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	Field "ExchTrdTyp" =1 and amount that shows field "StipTym" > "Val" from CALLTRADES file
2.38	Principal amount on maturity date	Cash value to be settled as of the maturity date of the transaction.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	Field "ExchTrdTyp" =2 and amount that shows field "StipTym" > "Val" from CALLTRADES file
2.39	Principal amount currency	Currency of the principal amount.	ISO 4217 Currency Code, 3 alphabetic characters.	Field "Ccy" from CALLTRADES file
2.50	Price currency	Currency in which the security or commodity price is denominated.	ISO 4217 Currency Code, 3 alphabetic characters.	If field 2.4 = Repo, then leave blank If field 2.4 = SBSC, then use field "Ccy" from CALLTRADES file
2.73	Collateralisation of net exposure	Indication of whether the collateral has been provided for a net exposure, rather than for a single transaction.	"False"	Use "False" for action type NEWT and COLU.

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.74	Where trades have been collateralised on a net exposure basis, the latest value date contained in the netting set of SFTs, taking into consideration all of the transactions for which the collateral was provided.	ISO 8601 date in the format YYYY-MM-DD	Where trades have been collateralised on a net exposure basis, the latest value date contained in the netting set of SFTs, taking into consideration all of the transactions for which the collateral was provided.	Blank
Where specific collateral was used, fields 75 to 94 shall be repeated and completed for each component of the collateral, where applicable.				
2.75	Type of collateral component	Indication of the type of collateral component.	SECU' - Securities 'COMM' - Commodities (only for repos and buy-sell backs) 'CASH' - Cash	CCP & CM Notification: Use SECU
Where cash was used as a collateral, this shall be described in fields 76 and 77.				
2.76	Cash collateral amount	Amount of funds provided as collateral for the borrowing of securities or commodities.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	CCP & CM Notification: If field 2.75 = SECU then leave blank
2.77	Cash collateral currency	Currency of the cash collateral.	ISO 4217 Currency Code, 3 alphabetic characters.	CCP & CM Notification: If field 2.75 = SECU then leave blank
2.78	Identification of a security used as collateral	Identification of the security used as collateral.	ISO 6166 ISIN 12-character alphanumeric code.	CCP & CM Notification: If field 2.75 = SECU, then use file ID from CALLTRADES file If field 2.75 = CASH then leave blank
2.79	Classification of a security used as collateral	CFI code of the security used as collateral.	ISO 10692 CFI, 6 characters alphabetical code.	CCP & CM Notification: If field 2.75 = SECU, then use "CFI" from CISINCODE file If field 2.75 = CASH then leave blank
Where a commodity was used as collateral, the classification of that commodity shall be specified in fields 80, 81 and 82.				



N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.83	Collateral quantity or nominal amount	Quantity or nominal amount of the security or commodity used as collateral.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	CCP & CM Notification: If field 2.75 = SECU, then use field "Stip Typ = QTYM" > field "Val" from CALLTRADES file. If field 2.75 = CASH then leave blank
2.84	Collateral unit of measure	Unit of measure in which the collateral quantity is specified. This field is applicable to commodities.	'KILO' - Kilogram, 'PIEC' - Piece, 'TONS' - Ton, 'METR' - Metre, 'INCH' - Inch, 'YARD' - Yard, 'GBGA' - GBGallon, 'GRAM' - Gram, 'CMET' - Centimetre, 'SMET' - SquareMetre, 'FOOT' - Foot, 'MILE' - Mile, 'SQIN' - SquareInch, 'SQFO' - SquareFoot, 'SQMI' - SquareMile, 'GBOU' - GBOunce, 'USOU' - USOunce, 'GBPI' - GBPint, 'USPI' - USPint, 'GBQA' - GBQuart, 'USQA' - USQuart, 'USGA' - USGallon, 'MMET' - Millimetre, 'KMET' - Kilometre, 'SQYA' - SquareYard, 'ACRE' - Acre, 'ARES' - Are, 'SMIL' - SquareMillimetre, 'SCMT' - SquareCentimetre, 'HECT' - Hectare, 'SQKI' - SquareKilometre, 'MILI' - MilliLitre, 'CELI' - Centilitre, 'LITR' - Litre, 'PUND' - Pound, 'ALOW' - Allowances, 'ACCY' - AmountOfCurrency, 'BARL' - Barrels, 'BCUF' - BillionCubicFeet, 'BDFT' - BoardFeet, 'BUSL' - Bushels, 'CEER' - CertifiedEmissionsReduction, 'CLRT' - ClimateReserveTonnes, 'CBME' - CubicMeters, 'DAYS' - Days, 'DMET' - DryMetricTons, 'ENVC' - EnvironmentalCredit, 'ENVO' - EnvironmentalOffset,	Blank



N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
			'HUWG' - Hundredweight, 'KWDC' - KilowattDayCapacity, 'KWHO' - KilowattHours, 'KWHC' - KilowattHoursCapacity, 'KMOC' - KilowattMinuteCapacity, 'KWMC' - KilowattMonthCapacity, 'KWYC' - KilowattYearCapacity, 'MWDC' - MegawattDayCapacity, 'MWHO' - MegawattHours, 'MWHC' - MegawattHoursCapacity, 'MVMC' - MegawattMinuteCapacity, 'MMOC' - MegawattMonthCapacity, 'MWYC' - MegawattYearCapacity, 'TONE' - MetricTons, 'MIBA' - MillionBarrels, 'MBTU' - OneMillionBTU, 'OZTR' - TroyOunces, 'UCWT' - USHundredweight, 'IPNT' - IndexPoint, 'PWRD' - PrincipalWithRelationToDebtInstrument, 'DGEU' - DieselGallonEquivalent, 'GGEU' - GasolineGallonEquivalent, 'TOCD' - TonsOfCarbonDioxide.	
2.85	Currency of collateral nominal amount	In the case where collateral nominal amount is reported, the currency of the nominal amount.	ISO 4217 Currency Code, 3 alphabetic characters.	CCP & CM Notification: If field 2.75 = SECU, then use field "Ccy" field from CALLTRADES file. If field 2.75 = CASH then leave blank
2.86	Price currency	Currency of the price of the collateral component.	ISO 4217 Currency Code, 3 alphabetic characters.	CCP & CM Notification: If field 2.75 = SECU, then use "Ccy" field from CALLTRADES file. If field 2.75 = CASH then leave blank

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.87	Price per unit	Price per unit in respect of the collateral component, including accrued interest for interest-bearing securities used to value the security or commodity.	Up to 18 numeric characters including up to 5 decimals in case the price is expressed in units. Up to 11 numeric characters including up to 10 decimals in case the price is expressed as percentage or yield. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	CCP & CM Notification: If field 2.75 = SECU, then use "LastPx" field from CALLTRADES file for NEWT action type. For COLU action type use "SetPx" field from CMARGINCALC file. If field 2.75 = CASH then leave blank
2.88	Collateral market value	Market value of the individual collateral component expressed in price currency.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	CCP & CM Notification: If field 2.75 = SECU, then use field 1003 for buying trades and 1004 for selling trades for PIT and TRF scenarios from CMARGINCALC file. If field 2.75 = CASH then leave blank
2.89	Haircut or margin	For repos and buy-sell backs, any collateral haircut shall be specified by reference to any risk control measure applied to the underlying collateral, at ISIN level, whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as '100'. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	0
2.90	Collateral quality	Code that classifies the risk of the security used as collateral.	INVG' - Investment grade 'NIVG' - Non-investment grade 'NOTR' - Non-rated 'NOAP' - Not applicable	CCP & CM Notification: If field 2.75 = SECU, then use 'Evt Text' with "eventTyp = 216" field from CISINCODE file. If field 2.75 = CASH then leave blank
2.91	Maturity date of the security	Maturity date of the security used as collateral.	ISO 8601 date in the format YYYY-MM-DD	CCP & CM Notification: If field 2.75 = SECU, then use 'MatDt' field from CISINCODE file. If field 2.75 = CASH then leave blank

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.92	Jurisdiction of the issuer	Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, the jurisdiction of the subsidiary.	ISO 3166-1 alpha-2 country code 2 alphabetic characters	CCP & CM Notification: If field 2.75 = SECU, then use "Instrmt IssuCtry" field from CISINCODE file If field 2.75 = CASH then leave blank
2.93	LEI of the issuer	LEI of the issuer of the security used as collateral.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	CCP & CM Notification: If field 2.75 = SECU, then use 'Event Txt' with "EventType = 218" field from CISINCODE file If field 2.75 = CASH then leave blank
2.94	Collateral type	Code that classifies the type of the security used as collateral.	GOVS' - Government securities 'SUNS' - Supra-nationals and agencies securities 'FIDE' - Debt securities (including covered bonds) issued by banks and other financial institutions 'NFID' - Corporate debt securities (including covered bonds) issued by non-financial institutions 'SEPR' - Securitized products (including CDO, CMBS, ABCP) 'MEQU' - Main index equities (including convertible bonds) 'OEUQ' - Other equities (including convertible bonds) 'OTHR' - Other assets (including shares in mutual funds)	CCP & CM Notification: If field 2.75 = SECU, then use 'Evtnt Txt' with "EventTyp = 219" field from CISINCODE file If field 2.75 = CASH then leave blank
2.95	Availability for collateral reuse	Indication of whether the collateral taker can reuse the securities provided as a collateral.	'true' 'false'	CCP & CM Notification: If field 2.75 = SECU, then use "True". If field 2.75 = CASH, then leave blank
Field 96 shall be specified in the case where a collateral basket was used. The detailed allocation of collateral for SFTs transacted against a collateral pool shall be specified in fields 75 to 94 when available.				

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
2.96	Collateral basket identifier	Where the collateral basket can be identified with an ISIN, the ISIN of the collateral basket.	ISO 6166 ISIN 12 character alphanumeric code, or 'NTAV'	Blank
2.97	Portfolio code	Where the transaction is cleared and is included in a portfolio of transactions for which margins are exchanged, the portfolio shall be identified by a unique code determined by the reporting counterparty.	52 alphanumeric character code including four special characters: . - _ . Special characters are not allowed at the beginning and at the end of the code. No space allowed.	See section 12 at C-VRF-10/2020 Circular
2.98	Action type	The report shall contain one of the following action types:	'NEWT' - New 'MODI' - Modification 'VALU' - Valuation 'COLU' - Collateral update 'EROR' - Error 'CORR' - Correction 'ETRM' - Termination / Early Termination 'POSC' - Position component	For new trades 'NEWT'. Collateral update 'COLU'.
2.99	Level	Indication of whether the report is done at trade or position level.	TCTN' - Transaction 'PSTN' - Position	"TCTN"



3.- EXPLANATION ON HOW BME CLEARING WILL FULFILL THE DATA OF THE REPORT "MARGIN DATA"

Bellow, it will be detailed how BME CLEARING will fulfill the data for report 3, "Margin Data"

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
3.1	Reporting timestamp	Date and time of submission of the report to the trade repository.	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ	It would be fulfilled by the Trade Registration once it has received the notification
3.2	Event date	Date on which the reportable event relating to the SFT and captured by the report took place. In the case of action types "Valuation update", "Collateral update", "Reuse update", "Margin update", the date for which the information contained in the report is provided.	ISO 8601 date in the format YYYY-MM-DD	"BizDt" field from CMARGINCALC file
3.3	Report submitting entity	Unique code identifying the entity which submits the report. In the case where the submission of the report has been delegated to a third party or to the other counterparty, the unique code identifying that entity	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* BME Clearing LEI 5299009QA8BBE2O0B349

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
3.4	Reporting Counterparty	Unique code identifying the reporting counterparty.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* CCP Notification: BME Clearing LEI * CM Notification: CM LEI
3.5	Entity responsible for the report	Unique code identifying that financial counterparty. Where a management company is responsible for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* CCP Notification: CCPLEI * CM Notification: CM LEI
3.6	Other counterparty	Unique code identifying the entity with whom the reporting counterparty concluded the SFT.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.	* CCP Notification: CM LEI * CM Notification: BME Clearing LEI
3.7	Portfolio code	The portfolio of transactions for which margins are exchanged shall be identified by a unique code determined by the reporting counterparty.	52 alphanumeric character code including four special characters: . - _ . Special characters are not allowed at the beginning and at the end of the code. No space allowed.	See section 12 at C-VRF-10/2020 Circular
3.8	Initial margin posted	Value of the initial margin posted by the reporting counterparty to the other counterparty. Where the initial margin is posted on a portfolio basis, this field shall	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	* CCP Notification: 0 * CM Notification: If IM - VM > 0, then use 1060 file from scenario TOT from CMARGINCALC file in If IM - VM < 0, then use 0

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
		specify the overall value of initial margin posted for the portfolio.		
3.9	Currency of the initial margin posted	Currency of the initial margin posted.	ISO 4217 Currency Code, 3 alphabetic characters.	"Ccy" field from CMARGINCALC file
3.10	Variation margin posted	Value of the variation margin posted, including the value of cash settled, by the reporting counterparty to the other counterparty. Where the variation margin is posted on a portfolio basis, this field shall specify the overall value of the variation margin posted for the portfolio.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	<p>*CCP Notification: If VM goes against the member, then use 0.</p> <p>If VM goes in favor for the member, then it should show VM amount in favor in posted VM.</p> <p>* CM Notification: If VM goes against the member, then use the summation from 1022 field from IES scenario and 1022 field from TRF scenario from CMARGINCALC file in D-1.</p> <p>If VM goes in favor for the member, then it should show VM amount in favor in VM received.</p>
3.11	Currency of the variation margins posted	Currency of variation margin posted.	ISO 4217 Currency Code, 3 alphabetic characters.	"Ccy" field from CMARGINCALC file
3.12	Initial margin received	Value of the initial margin received by the reporting counterparty from the other counterparty. Where the initial margin is received on a portfolio basis, this field shall	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	<p>* CCP Notification: If $IM - VM > 0$, then use summation from 1060 field in CMARGINCALC file D-1.</p> <p>Si $IM - VM < 0$, then 0.</p> <p>* CM Notification: 0</p>

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
		specify the overall value of the initial margin received for the portfolio.		
3.13	Currency of the initial margin received	Currency of the initial margin received.	ISO 4217 Currency Code, 3 alphabetic characters.	"Ccy" field from CMARGINCALC file
3.14	Variation margin received	Value of the variation margin received, including the value of cash settled, by the reporting counterparty from the other counterparty. Where the variation margin is received on a portfolio basis, this field shall specify the overall value of the variation margin received for the portfolio.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	<p>*CCP Notification: If VM goes against the member, then use summation from 1022 field from IES scenario and 1022 field from TRF scenario from CMARGINCALC file in D-1</p> <p>If VM goes in favor for the member, then it should show VM amount in favor in posted VM</p> <p>* CM Notification: If VM goes against the member, then use 0.</p> <p>If VM goes in favor for the member, then it should show VM amount in favor in posted VM</p>
3.15	Currency of the variation margins received	Currency of the variation margin received.	ISO 4217 Currency Code, 3 alphabetic characters.	"Ccy" field from CMARGINCALC file
3.16	Excess collateral posted	Value of collateral posted in excess of the required collateral.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	<p>* CCP Notification: 0</p> <p>* CM Notification: Field StipulationType [233] = ASSET_VALEXC "Collateral Excess" from CALLOCBS file for D</p>
3.17	Currency of the excess collateral posted	Currency of the excess collateral posted.	ISO 4217 Currency Code, 3 alphabetic characters.	"Ccy" field from CMARGINCALC file

N.º	Field	Details of the reports	Format	Explanation for BME Clearing report versus MC
3.18	Excess collateral received	Value of collateral received in excess of the required collateral.	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.	* CCP Notification: Field StipulationType [233] = ASSET_VALEXC "Collateral Excess" from CALLOCBS file for D * CM Notification: 0
3.19	ISO 4217 Currency Code, 3 alphabetic characters.	ISO 4217 Currency Code, 3 alphabetic characters.	ISO 4217 Currency Code, 3 alphabetic characters.	"Ccy" field from CMARGINCALC file
3.20	Action type	The report shall contain one of the following action types: (a) a new margin balance shall be identified as 'New'; (b) a modification of the details of the margins shall be identified as 'Margin update'; (c) a cancellation of a wrongly submitted entire report shall be identified as 'Error'; (d) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correction';	NEWT' - New 'MARU' - Margin update 'EROR' - Error 'CORR' - Correction	For the first one 'NEWT'. For margin update 'MARU'.