IRS Segment
Data Files – Segment Level

Format: FpML

a SIX company

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.

Detail of changes by file:

- **CBACKLOADING**
  - Section 3 **PRODUCT** includes field 3.11 Settlement Currency
  - Section 4 **CLEARING GROUP** and field 4.1 SwapClearingGroup are included.
- **CTRADES**
  - Section 3 **PRODUCT** includes field 3.11 Settlement Currency
  - Section 4 **CLEARING GROUP** and field 4.1 SwapClearingGroup are included.
- **CCOPINIRSFRA**
  - Section 3 **PRODUCT** includes field 3.11 Settlement Currency
  - Section 4 **CLEARING GROUP** and field 4.1 SwapClearingGroup are included.
  - Included in section 6 **SWAP LEG** 1 are the fields: 6.19 Exchange Rate Index 1, 6.20 Exchange Rate Business Centers 1, 6.21 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 PeriodMultiplier, 2.35 Basic Spread Tranche.

- **CBACKTESTING**
  - The file is included.

- **CWORSTSCENARIO**
  - The file is included.

- **CCURVES**
  - They are added the IndexMultiplier and IndexPeriod fields.

- **SCENARIOS**
  - Fields 4.2 and 4.3 expressed in absolute values so that it is in line with the risk functional 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	DESCRIPTION	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	PUBLICATION HOURS	FORMAT
	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

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
OPEN POSITION	**COPINIRSFRA**	REP-OPIN-002		ID and EoD	CSV The information of this CSV file, in FpML is provided in the CCOUPONS file
	COUPONS	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 CCONSIDERATIONS.
	CONSIDERATIONS	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.	ID and EoD	FpML / CSV

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
			Also the spot exchange rates of currencies other than settlement.		
	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
	SCENARIOS	REP-GENDAT-006	It reports all scenarios that are used for the calculation of Margins, including the table of non-scaled scenarios for VaR. Also of all the hypothetical scenarios that are used for the calculation of the StressTest, including the table of non-scaled scenarios for VaR.	EoD	FpML / CSV

2.4 MARGINS.

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

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
MARGINS	**CMARGINPARAMETERS**	REP-MAR-001	The Margin calculation model is reported.	EoD	FpML / CSV
	CSENSITIVITY	REP-MAR-002	Sensitivities to interest rate variations are reported at Member and Margin Account level. If the Member receiving the report is a Clearer, the report must also include the accounts of those other members of the CCP for which it is a clearer.	EoD	FpML / CSV
	CLIQUIDMARGIN	REP-MAR-003	It is reported at 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
	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)	
	COPINIRSFRA_PAS_AUC		Its format conforms to that of COPINIRSFRA.	ID (On demand)	

GROUP	FILE NAME	FILE CODE	DESCRIPTION	PUBLICATION HOURS	FORMAT
		REP-AUC-013	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.		
	CCOUPONS_PAS_AUC	REP-AUC-014	Its format conforms to that of CCOUPONS.	ID (On demand)	
			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.		
	CCONSIDERATIONS_PAS_AUC	REP-AUC-015	Its format conforms to that of CCONSIDERATIONS.	ID (On demand)	
			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.		
	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:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-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
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

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
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"]
2.2		ClearingMember	String		Clearing Member Code	ForEach Miembro, then: /valuationReport/party/partyId with partyIdScheme="http://www.bmeclearing.es/clearing-party-id" And, if ClearingMember, then: /valuationReport/party/@id is poiting to /valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation[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/position-account-id"

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
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/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/tradeValuationItem/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/tradeValuationItem/trade/tradeHeader/tradeId with tradeIdScheme="http://www.swapswire.com/approved-trade-source-beta"
3.4		Contract Code	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]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
3.6		Notional1	Amt		Initial notional amount of leg1	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/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

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
						PeriodAmount/calculation/fixedRateSchedule/initialValue) it will be FIX, if do not, it will be FL
3.8		Currency2	CurrencyISO currency code (3 digits)		Currency of the leg2 of the operation	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
3.9		Notional2	Amt		Initial notional amount of leg2	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/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]/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue) it will be FIX, if do not, it will be FL
3.11		Settlement currency	CurrencyISO 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/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation/executionDateTime
3.14		Maturity Date	LocalDate		End date of the operation	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodDates/terminationDate/adjustedDate
4.1		SwapClearingGroup	String(12)		Compensation group	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
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"
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

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION	FPML
						/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**	
or		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:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-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
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

#	*	Field	Type	Valid values	Description	FpML
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"]
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 a /valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"

#	*	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/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/tradeValuationItem/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/tradeValuationItem/trade/tradeHeader/tradeId with tradeIdScheme="http://www.swapswire.com/approved-trade-source-beta"
3.4		Contract Code	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/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
3.6		Notional1	Amt		Initial notional amount of leg1	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmou

#	*	Field	Type	Valid values	Description	FpML
						nt/calculation/notionalSchedule/notionalStepSchedule/initialValue
3.7		Leg_Type1	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If you have (/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/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	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
3.9		Notional2	Amt		Initial notional amount of leg2	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
3.10		Leg_Type2	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If you have (/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue) it will be FIX, otherwise it will be FL
3.11		Settlement currency	CurrencyISO 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/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation/executionDateTime
3.14		Maturity Date	LocalDate		End date of the operation	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodDates/terminationDate/adjustedDate
4		COMPENSATION GROUP				

#	*	Field	Type	Valid values	Description	FpML
4.1		SwapClearingGroup	String(12)		Compensation group	/valuationReport/portfolioValuationItem/bme:swapClearingGroup with swapClearingGroupScheme="http://www.bmeclearing.es/swap-clearing-group
5		**OPERATION**			**Main product data**	
5.1		Reg timestamp	Timestamp		**Trade type Register Timestamp - Description Backloading B: Date and Time of Registration in CCP of novation Registration H: Date and Time of Registration in CCP of novation Auction F: Date and Time of** Registration in CCP of novation by transfer Expiration V: Date and Time in which the expiration is recorded. 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	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation/timestamps/submittedForClearing
5.2		Previous Trade Id	String		CCP Trade ID Previous	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeIdentifier/tradeId with tradeIdScheme="http://www.bmeclearing.es/previous-ccp-trade-id"
5.3		Previous Trade Id	String		CCP Trade ID Initial	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeIdentifier/tradeId with tradeIdScheme="http://www.bmeclearing.es/initial-ccp-trade-id"
5.4		Initial Market Code	String		Initial market code	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeIdentifier/tradeId with tradeIdScheme="http://www.bmeclearing.es/initial-market-code"

#	*	Field	Type	Valid values	Description	FpML
5.5		Initial trading data time	LocalDate		Date and time of trading the Initial trade	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation/executionDateTime
5.6		Initial trade Type	String		Type of initial trade	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation/bme:tradeType with tradeIdScheme="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	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation/bme:openCloseIndicator
5.8		CCP Grouping Id	String		Group Code	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeIdentifier/bme:groupId 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/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation/bme:tradeType 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/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue
5.11		Rate_leg2	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of 8	The Fixed or Floating type of the Leg/leg 2	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue

#	*	Field	Type	Valid values	Description	FpML
				decimal places.		
5.12		UTI	String		UTI of the operation	/valuationReport/portfolioValuationItem/tradeValuationItem/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/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
5.14		Netting ID	String		CCP-generated netting identifier	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeIdentifier/bme:nettingId

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/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-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
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	/valuationReport/reportContents/partyReference

#	*	Field	Type	Valid values	Description	FpML
					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"]
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/tradeHeader/partyTradeInformation[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/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	/valuationReport/party/partytId with partyIdScheme="http://www.fpml.org/coding-scheme/account-type"

#	*	Field	Type	Valid values	Description	FpML
					Individual Account ("CI")	
3		**PRODUCT**			**Main product data**	
3.1		CCP trade Id	String		CCP identification number once new, Code in CTRADES	/valuationReport/portfolioValuationItem/tradeValuationItem/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/tradeValuationItem/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/tradeValuationItem/trade/tradeHeader/tradeId with tradeIdScheme="http://www.swapswire.com/approved-trade-source-beta"
3.4		Contract Code	String		Codification 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]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
3.6		Notional1	Amt		Initial notional amount of leg1	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
3.7		Leg_Type1	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If you have (/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/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	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency

#	*	Field	Type	Valid values	Description	FpML
3.9		Notional2	Amt		Initial notional amount of leg2	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
3.10		Leg_Type2	Logic		Indicates the type of interest applied is Fixed = FIX or Floating = FL	If you have (/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue) it will be FIX, otherwise it will be FL
3.11		Settlement currency	CurrencyISO 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/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation/executionDateTime
3.14		Maturity Date	LocalDate		Date of expiry of the operation	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodDates/terminationDate/adjustedDate
4		**COMPENSATION GROUP**				
4.1		SwapClearingGroup	String(12)		Compensation group	/valuationReport/portfolioValuationItem/bme:swapClearingGroup with swapClearingGroupScheme="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 /valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/fixedRate
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.	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex

#	*	Field	Type	Valid values	Description	FpML
5.4		Index_A	String		For floating leg stubs, the name of the underlying interest rate index against which the interpolation will be made	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate/floatingRateIndex
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	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate/indexTenor
5.6		Index_B	String		For floating leg stubs, the name of the underlying interest rate index against which the interpolation will be made	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/stubCalculationPeriodAmount/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/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate/indexTenor
5.8		startDate	LocalDate		Coupon start date	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/adjustedStartDate
5.9		endDate	LocalDate		Coupon end date	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/adjustedEndDate
5.10		Fixing Date	LocalDate		Coupon fixing date	Based on the reset schedule: /valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/resetDates/businessCenters/businessCenterWe will apply the

#	*	Field	Type	Valid values	Description	FpML
						following offset to field #4.8(defined here /valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/resetDates/resetRelativeTo): /valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/resetDates/fixingDates/dayType/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/resetDates/fixingDates/period/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/resetDates/fixingDates/periodMultiplier
5.11		Payment date	LocalDate		Coupon payment date	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/adjustedPaymentDate
5.12		Accrual_factor	Decimal	With a maximum of 9 decimal places	Number of days in the coupon calculation period	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/dayCountYearFraction
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/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/forecastPaymentAmount/currency
5.16		CouponAmount	Amt		Nominal Amount	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/forecastPaymentAmount/amount
5.17		Notional	Amt		Notional amount of the coupon	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/notionalAmount
5.18		Spread	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%With a maximum of	Spread of the trade	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/floatingRateDefinition/spread

#	*	Field	Type	Valid values	Description	FpML
				8 decimal places.		
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/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/floatingRateDefinition/calculatedRate
5.20		Compounding method	String	"Flat" "Straight" Blank	Compounding method for leg/Leg	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/compoundingMethod
5.21		Business Day Centers	String (string string(4) separated by character |)		Business centers to which the Trade belongs	All /valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/resetDates/businessCenters/businessCenter
5.22		Business Day Convention	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business Day Convention	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/resetDates/resetDatesAdjustments/businessDayConvention
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	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/calculationPeriodAmount/calculation/dayCountFraction
5.24		Discount factor	Decimal	Rate expressed in	Discount factor used	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/discountFactor

#	*	Field	Type	Valid values	Description	FpML
				parts by one: 0.05 is equal to 5%With a maximum of 15 decimal places.		
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	

#	*	Field	Type	Valid values	Description	FpML
5.30		Exchange Rate Fixed	String	"S" -> Yes "N" -> No	If the exchange rate is already fixed.	
5.31		Exchange Rate Value	Decimal	Rate expressed in parts by one: 0.05 is equal to 5%. With a maximum of 5 decimal places.	The value of the applied exchange rate.	
6		**UNADJUSTEDDATES**				
6.1		Unadjusted start date	LocalDate		Start date of the misaligned period	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/unadjustedStartDate
6.2		Unadjusted end date	LocalDate		End date of the misaligned period	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/calculationPeriod/unadjustedEndDate
7		**NPV**				
7.1		Coupon NPV - Currency	Amt		Net Present Value amount of the coupon. In the currency of the coupon.	/valuationReport/portfolioValuationItem/tradeValuationItem/trade/swap/swapStream/cashflows/paymentCalculationPeriod/presentValueAmount/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				

#	*	Field	Type	Valid values	Description	FpML
8		**IDs and STATUS**				
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	

#	*	Field	Type	Valid values	Description	FpML
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"	
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	

#	*	Field	Type	Valid values	Description	FpML
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				
9.1		Leg_Side 1	String(1)	"P" -> Pay "R" -> Receive	Indicates whether the Leg is payment or collection.	For swaps: if /valuationReport/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/fixedRateSchedule with /valuationReport/tradeValuationItem/trade/swap/swapStream[1]/payerPartyReference/@href pointing to /valuationReport//party/@id and then "P" if /valuationReport/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/fixedRateSchedule with /valuationReport/tradeValuationItem/trade/swap/swapStream[1]/receiverPartyReference/@href pointing to /valuationReport/party/@id then "R" For

#	*	Field	Type	Valid values	Description	FpML
						FRA: if: /valuationReport/tradeValuationItem/trade/fra/buyerPartyReference/@href pointing to /valuationReport/party/@id then "P" if /valuationReport/tradeValuationItem/trade/fra/sellerPartyReference/@href pointing to /valuationReport/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	periodMultiplier: 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	
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	

#	*	Field	Type	Valid values	Description	FpML
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	

#	*	Field	Type	Valid values	Description	FpML
9.15		Compounding period 1 PeriodMultiplier	periodMultiplier: 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	periodMultiplier: Positive integer		Payment Period for Leg/Leg 1	
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)		Business centres governed by the leg 1	

#	*	Field	Type	Valid values	Description	FpML
			separated by character |)		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	periodMultiplier: 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	
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				

#	*	Field	Type	Valid values	Description	FpML
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 /valuationReport/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/fixedRateSchedule with /valuationReport/tradeValuationItem/trade/swap/swapStream[2]/payerPartyReference/@href pointing to /valuationReport//party/@id and then "P" if /valuationReport/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/fixedRateSchedule with /valuationReport/tradeValuationItem/trade/swap/swapStream[2]/receiverPartyReference/@href pointing to /valuationReport/party/@id then "R" For FRA: if: /valuationReport/tradeValuationItem/trade/fra/buyerPartyReference/@href pointing to /valuationReport/party/@id then "P" if /valuationReport/tradeValuationItem/trade/fra/sellerPartyReference/@href pointing to /valuationReport/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}periodMultiplier: Positive integer		Tenor of the underlying interest rate index	
10.6		IndexTenor 2 PeriodMultiplier	periodMultiplier: Positive integer		Frequency of the Reference Index	
10.7		Rate 2	Decimal	Rate expressed in	Interest rate applied with decimals, if it is	

#	*	Field	Type	Valid values	Description	FpML
				parts by one: 0.05 is equal to 5%With a maximum of 8 decimal places.	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	

#	*	Field	Type	Valid values	Description	FpML
					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	
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.	

#	*	Field	Type	Valid values	Description	FpML
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 on Leg/leg 2	
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	

#	*	Field	Type	Valid values	Description	FpML
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	
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/	Convention governing the number of days	

#	*	Field	Type	Valid values	Description	FpML
				360""ACT/365.FIXED""ACT/365.ISDA""ACT/ACT. ICMA""ACT/ACT. ISDA""ACT/ACT. ISMA"	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	
		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) <u>Not applicable for FRAs</u>	
12.2		Leg 1 NPV - Settlement Currency	Amt		Amount of the total Net Present Value of leg 1 of the operation. Currency	

#	*	Field	Type	Valid values	Description	FpML
					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).**			**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	

#	*	Field	Type	Valid values	Description	FpML
					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.	
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	/eventActivityReport/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.2		contractGroup	String		Segment	/eventActivityReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-id"
1.3		rptCod	String		Report Code	/eventActivityReport/reportIdentification/reportId with reportIdScheme="http://www.bmeclearing.es/report-id"
1.4		rptName	String		Report Name	/eventActivityReport/dataSetName
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivityReport/reportIdentification/bme:reportType with reportTypeScheme="http://www.bmeclearing.es/report-type" 1. If ITD, intraday 2. If EoD, EndOfDay

#	*	Field	Type	Valid values	Description	FpML
1.6		rptSessionDate	YYYY-MM-DD		Report Data Session Date	/eventActivityReport/asOfDate
1.7		rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time	/eventActivityReport/header/creationTimestamp
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	/eventActivityReport/bme:fixing/bme:rateType
2.2		Fixing Date	YYYY-MM-DD		Fixing date: YYYY-MM-DD	/eventActivityReport/bme:fixing/bme:rateObservation/adjustedFixingDate
2.3		Encrypted	Values{0,1}		Fixing encryption indicator (0=Not encrypted 1= Encrypted)	/eventActivityReport/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 @floatingRateIndexScheme/eventActivityReport/bme:fixing/bme:index/floatingRateIndex/@floatingRateIndexScheme
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	/eventActivityReport/bme:fixing/bme:fixing/floatingRateIndexFor ISDA Codes: floatingRateIndexScheme="http://www.fpml.org/coding-scheme/floating-rate-index-2-12.xml"
3.2		Index currency	CurrencyISO currency code (3 digits)		Index currency	/eventActivityReport/bme:fixing/bme:index/bme:currency
3.3		Index calendar	String		Financial centre code according to SWIFT standard. Ex: EUTA, COBO	/eventActivityReport/bme:fixing/bme:index/bme:businessCenters/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}			/eventActivityReport/bme:fixing/bme:index/indexTenor/period
3.6		Tenor multiplier	periodMultiplier: Positive integer			/eventActivityReport/bme:fixing/bme:index/indexTenor/periodMultiplier
3.7		Tenor symbol	String		I.e.:: O/N, 1M, ...	3M is set to periodMultiplier=3 and period=M:/eventActivityReport/bme:fixing/bme:index/indexTenor/[periodMultiplier + period]

#	*	Field	Type	Valid values	Description	FpML
3.8		Expiration	YYYY-MM-DD		Due date	/eventActivityReport/bme:fixing/bme:rateObservation/bme:maturityDate
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	/eventActivityReport/bme:fixing/bme:rateObservation/observedRate
4	**EXCHANGE RATE**				**Reference index**	
4.1		Currency pair	String	"Currency1/Currency2" where Currencies are ISO currency codes (3 digits)	Currency1/Currency2	/eventActivityReport/bme:fixing/bme:exchangeRate/quotedCurrencyPair/currency1/eventActivityReport/bme:fixing/bme:exchangeRate/quotedCurrencyPair/currency2/eventActivityReport/bme:fixing/bme:exchangeRate/quotedCurrencyPair/quoteBasis
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.	/eventActivityReport/bme:fixing/bme:exchangeRate/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/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.2		contractGroup	String(2)		Segment	/calendarReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-id"
1.3		rptCod	String		Report Code	/calendarReport/reportIdentification/reportId with reportIdScheme="http://www.bmeclearing.es/report-id"
1.4		rptName	String		Report Name	/calendarReport/dataSetName
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/calendarReport/reportIdentification/bme:reportType with reportTypeScheme="http://www.bmeclearing.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/creationTimestamp

#	*	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:byBusinessCenter/bme:businessCenter
2.2		Business Center Description			Name of the financial center	/calendarReport/bme:calendar/bme:byBusinessCenter/bme:businessCenterDescription
2.3		Holiday date			Non-business date	/calendarReport/bme:calendar/bme:byBusinessCenter/bme:holidayDate/bme:date
2.4		Description			Description of the day	/calendarReport/bme:calendar/bme:byBusinessCenter/bme:holidayDate/bme:dateDescription
2.5		Holiday Date Source			Vendor	/calendarReport/bme:calendar/bme:byBusinessCenter/bme:holidayDate/bme:dateSource with dateSourceScheme="http://www.bmeclearing.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/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.2		contractGroup	String(2)		Segment	/valuationReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-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
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	YYYY-MM-DD		Report Data Session Date	/valuationReport/asOfDate

#	*	Field	Type	Valid values	Description	FpML
1.7		rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time	/valuationReport/header/creationTimestamp
2		**CURVES**			**Information about the curves used**	
2.1		Curve Name	String		Curve name	/valuationReport/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.	/valuationReport/market/yieldCurve/forecastRateIndex/floatingRateIndex
2.3		Index Multiplier	periodMultiplier: Positive integer		Tenor of the curve. Overnights will have no tenor.	/valuationReport/market/yieldCurve/forecastRateIndex/indexTenor/periodMultiplier
2.4		Index Period	Period: Value{D, W, M, Y, T}		Tenor of the curve. Overnights will have no tenor.	/valuationReport/market/yieldCurve/forecastRateIndex/indexTenor/period
2.5		Index currency	CurrencyISO currency code (3 digits)		Index currency	/valuationReport/market/yieldCurve/currency
2.6		Index calendar	String		Financial centre code according to SWIFT standard. Ex: EUTA, COBO	/valuationReport/market/yieldCurve/bme:businessCenters/businessCenter
2.7		Curve Capture Time	YYYY-MM-DDTHH:MM:SS		Curve capture date in dd/mm/yyyy format hh:mm:ss	/valuationReport/market/yieldCurveValuation/buildDateTime
2.8		Curve Close Date	YYYY-MM-DD		Curve closing date	/valuationReport/market/yieldCurveValuation/endDate con /valuationReport/market/yieldCurveValuation/objectReference/@href points to a /valuationReport/market/yieldCurve/@id
2.9		KnotPoint Period	period: Value{D, W, M, Y}			/valuationReport/market/yieldCurveValuation/bme:tenor/periodMultiplierwith /valuationReport/market/yieldCurveValuation/objectReference/@href points to a /valuationReport/market/yieldCurve/@id

#	*	Field	Type	Valid values	Description	FpML
2.10		KnotPoint Multiplier	periodMultiplier: Positive Integer			/valuationReport/market/yieldCurveValuation/ bme:tenor/periodwith /valuationReport/market/yieldCurveValuation/ objectReference/@href points to a /valuationReport/market/yieldCurve/@id
2.11		KnotPoint Symbol	String		I.e.:: O/N, 1M, ...	/valuationReport/market/yieldCurveValuation/ bme:tenor/[periodMultiplier + period]with /valuationReport/market/yieldCurveValuation/ objectReference/@href points to a /valuationReport/market/yieldCurve/@id
2.12		KnotPoint Effective Date	YYYY-MM-DD		KnotPoint Effective Date	/valuationReport/market/yieldCurveValuation/ bme:effectiveDate con /valuationReport/market/yieldCurveValuation/ objectReference/@href points to a /valuationReport/market/yieldCurve/@id
2.13		KnotPoint Maturity Date	YYYY-MM-DD		KnotPoint expiration date	/valuationReport/market/yieldCurveValuation/ bme:maturityDate/date con /valuationReport/market/yieldCurveValuation/ objectReference/@href points to a /valuationReport/market/yieldCurve/@id
2.14		KnotPoint Maturity Offset Period	period: Value{D}		Offset in KnotPoint days	/valuationReport/market/yieldCurveValuation/ bme:maturityDate/tenor/periodwith /valuationReport/market/yieldCurveValuation/ objectReference/@href points to a /valuationReport/market/yieldCurve/@id
2.15		KnotPoint Maturity Offset Multiplier	periodMultiplier: Positive Integer		Offset in KnotPoint days	/valuationReport/market/yieldCurveValuation/ bme:maturityDate/tenor/periodMultiplierwith /valuationReport/market/yieldCurveValuation/ objectReference/@href points to a /valuationReport/market/yieldCurve/@id

#	*	Field	Type	Valid values	Description	FpML
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	/valuationReport/market/yieldCurveValuation/bme:maturityDate/accrualwith /valuationReport/market/yieldCurveValuation/objectReference/@href points to a /valuationReport/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	/valuationReport/market/yieldCurveValuation/zeroCurve/rateCurve/point/mid con /valuationReport/market/yieldCurveValuation/objectReference/@href points to a /valuationReport/market/yieldCurve/@id
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	/valuationReport/market/yieldCurveValuation/discountFactorCurve/point/mid con /valuationReport/market/yieldCurveValuation/objectReference/@href points to a /valuationReport/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	/valuationReport/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.2		contractGroup	String(2)		Segment	/valuationReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-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
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	YYYY-MM-DD		Session date	/valuationReport/asOfDate

#	*	Field	Type	Valid values	Description	FpML
1.7		rptPrntRunDat	YYYY-MM-DDTHH:MM:SS		Report creation date and time	/valuationReport/header/creationTimestamp
2		**LIQUIDITY MARGIN**			**Market capacity and illiquidity cost overrun**	
2.1		Currency pair	String	"Currency1/Currency2" 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.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:quotedCurrencyPair/currency1/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:quotedCurrencyPair/currency2
2.2		Product Type	String	"SWAP""FWNDF"	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.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:productType
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.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:bucket/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.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:bucket/bme:tenor/periodMultiplier
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.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:bucket/bme:netting
2.6		NominalMax	Amt		Maximum size of nominal in market in the Bucket	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:bucket/bme:maxNotional

#	*	Field	Type	Valid values	Description	FpML
2.7		Notional interval	Positive integer		The value of this field by NominalMax marks the boundary with the next nominal bracket	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:bucket/bme:notionalInterval/bme:interval
2.8		Liquidity multiplier	Decimal	In parts for one. With a maximum of 2 decimal places	Liquidity Multiplier	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:bucket/bme:notionalInterval/bme:liquidityMultiplier

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**	**COMMON**		**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/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-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
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

#	*	Field	Type	Valid values	Description	FpML
1.7		rptPrntRunDat	LocalDate		Report creation date and time	/valuationReport/header/creationTimestamp
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	/valuationReport/tradeValuationItem/bme:riskFactor/name
2.2		Risk Currency pair	String	"Currency1/Currency2" 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.	/valuationReport/tradeValuationItem/bme:riskFactor/bme:QuotedCurrencyPair/currency1/valuationReport/tradeValuationItem/bme:riskFactor/bme:QuotedCurrencyPair/currency2
2.3		Generic Product Type	String	SWAPFWNDF	Generic product type	/valuationReport/tradeValuationItem/trade/swap/productTypeproductTypeScheme="http://www.bmeclearing.es/generic-product-type
2.4		Swap type	String		I.e.:: SWAP_OIS, SWAP_VANILLA, ...	/valuationReport/tradeValuationItem/trade/swap/productTypeproductTypeScheme="http://www.bmeclearing.es/generic-subproduct-type"
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	/valuationReport/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency

#	*	Field	Type	Valid values	Description	FpML
2.7		Swap Leg 1 Payment Period	{D,W,M,Y}		Payment period	/valuationReport/tradeValuationItem/trade/swap/swapStream[1]/paymentDates/paymentFrequency/period
2.8		Swap Leg 1 Payment Multiplier	Positive integer		Multiplier to be applied to the payment period	/valuationReport/tradeValuationItem/trade/swap/swapStream[1]/paymentDates/paymentFrequency/periodMultiplier
2.9		Swap Leg 1 Index	String		Reference index used for leg	(Only if it is Floating) /valuationReport/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/floatingRateCalculation/floatingRateIndex
2.10		Swap Leg 1 Day Count	String		Day Count Convention used on the leg	/valuationReport/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/dayCountFraction
2.11		Swap Leg 1 Business Centers	String (string string(4) separated by character |)		Business centers that govern the Leg's payment schedule	/valuationReport/tradeValuationItem/trade/swap/swapStream[1]/paymentDates/paymentDatesAdjustments/businessCenters/businessCenter
2.12		Swap Leg 1 Calculation Business Day Convention	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business day convention for the end dates of coupon calculation periods in Leg/leg 1. It also applies in the determination of start and expiration dates.	/valuationReport/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodDates/calculationPeriodDatesAdjustments/businessDayConvention
2.13		Swap Leg 1 Payment Business Day Convention	String	"FOLLOWING""MODFOLLOWING""PRECEDING""NONE"	Business Day Convention for coupon payment dates on Leg/leg 1	/valuationReport/tradeValuationItem/trade/swap/swapStream[1]/paymentDates/paymentDatesAdjustments/businessDayConvention
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	

#	*	Field	Type	Valid values	Description	FpML
					according to the business center of leg 1.	
2.15		Swap Leg 1 Exchange Rate Index	String		The name of the exchange rate index from the currency from leg 1 to the settlement currency. This field and the following ones referring to this exchange rate will go blank if both currencies are the same.	
2.16		Swap Leg 1 Exchange Rate Fixing Lag Period	period: Value{D, W, M, Y}		Next to the next field, offset fixing the exchange rate with respect to the payment dates for the Leg/leg 1	
2.17		Swap Leg 1 Exchange Rate Fixing Lag PeriodMultiplier	periodMultiplier: Integer		Next to the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg/leg 1	
2.18		Swap Leg 2 Currency	CurrencyISO currency code (3 digits)		Leg currency 2	/valuationReport/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/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) /valuationReport/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/floatingRateCalculation/floatingRateIndex

#	*	Field	Type	Valid values	Description	FpML
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""MODFOLLOWING""PRECEDING""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.	/valuationReport/tradeValuationItem/trade/swap/swapStream[2]/calculationPeriodDates/calculationPeriodDatesAdjustments/businessDayConvention
2.25		Swap Leg 2 Payment Business Day convention	String	"FOLLOWING""MODFOLLOWING""PRECEDING""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	

#	*	Field	Type	Valid values	Description	FpML
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/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency (Notional of Fixed Leg)
2.31		Forward maturity period	Amt		Generic quantity	/valuationReport/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue (Notional of Fixed Leg))
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/tradeValuationItem/trade/swap/swapStream[1]/calculationPeriodDates/relativeEffectiveDate/periodMultiplier
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	/valuationReport/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.2		contractGroup	String		Segment	/valuationReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-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
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuationReport/reportIdentification/bme:reportType with reportTypeScheme="http://www.bmecleari

#	*	Field	Type	Valid values	Description	FpML
						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	/valuationReport/header/creationTimestamp
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	/valuationReport/asOfDate
2.2		Scenario Type	String		HIS = Historical, HYP = Hypothetical	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/bme:scenarioType
2.3		Scenario date	String	YYYY-MM-DD	Scenario dateBlank for Hypothetical scenarios	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/valuationDate
2.4		Scenario ID	String		Scenario date for Historical Scenario name for Hypothetical scenarios	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/bme:scenariold
3		**INTEREST RATES SCENARIO**			**Curve data**	
3.1		Curve Name	String		Curve name	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/name
3.2		Index ID	String		The identifier of the curve's benchmark. The one specified in CFIXING. Determine the currency and calendar.	/valuationReport/market/yieldCurve/forecastRateIndex/floatingRateIndex
3.3		Index currency	ISO currency code (3 digits)		Index currency	/valuationReport/market/yieldCurve/currency
3.4		KnotPoint Period	period: Value{D, W, M, Y}			/valuationReport/market/yieldCurveValuation/bme:maturityDate/tenor/period
3.5		KnotPoint Multiplier	periodMultiplier: Positive integer			/valuationReport/market/yieldCurveValuation/bme:maturityDate/tenor/periodMultiplier

#	*	Field	Type	Valid values	Description	FpML
3.6		KnotPoint Symbol	String		I.e.:: O/N, 1M, ...	/valuationReport/market/yieldCurveValuation:id
3.7		KnotPoint Maturity Date	YYYY-MM-DD		KnotPoint expiration date	/valuationReport/market/yieldCurveValuation/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	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/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	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/shift/shift
4		**EXCHANGE RATE SCENARIO**			**Scenario Data**	
4.1		Currency pair	String	"Currency1/Currency2" where currencies are ISO currency codes (3 digits)	Source Currency/Destination Currency	/valuationReport/portfolioValuationItem/valuationSet/bme:quotedCurrencyPair/currency1 /valuationReport/portfolioValuationItem/valuationSet/bme:quotedCurrencyPair/currency2
4.2	-	XRT Shift Escalado	Decimal	Expressed in parts by one: 0,05 is equal to 5%. With a maximum of	Scaled value Blank for Hypothetical scenarios	

#	*	Field	Type	Valid values	Description	FpML
				15 decimal places		
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**	
1.1		exchName	String		ClearingHouseId, CCP Name or Short Code	/valuationReport/party/partyName with partyNameScheme="http://www.bmeclearing.es/party-name" or /valuationReport/party/partyId with partyIdScheme="http://www.bmeclearing.es/party-id"
1.2		contractGroup	String(2)		Segment	/valuationReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-id"
1.3		rptCod	String		Report Code	/valuationReport/reportIdentification/reportId with /valuationReport/reportIdentification/reportId/@reportIdScheme="http://www.bmeclearing.es/report-id"
1.4		rptName	String		Report Name	/valuationReport/bme:dataSetName
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/valuationReport/reportIdentification/bme:reportType with reportTypeScheme="http://www.bmeclearin

#	*	Field	Type	Valid values	Description	FpML
						g.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; 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: /valuationReport/party/partyId and partyIdScheme="http://www.bmeclearing.es /clearing-party-id" And, if ClearingMember, then: /valuationReport/party/@id is pointing to /valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2		**COMPENSATION GROUP**				
2.1		SwapClearingGroup	String(12)		The Margin calculation model applies to a compensation group	/valuationReport/portfolioValuationItem/bme:swapClearingGroup/@swapClearingGroupScheme="http://www.bmeclearing.es/swap-clearing-group"
3		**PARAMETERIZATION MARGINS**				
3.1		M_{Riesgo}	Decimal	With a maximum of 3 decimal places	Credit Risk MultiplierReported only in Clearing Member reports	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="RiskMultiplier"]/value
3.2		Mpor House	Positive integer		Number of days Mpor House	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="MPORHouse"]/value

#	*	Field	Type	Valid values	Description	FpML
3.3		Mpor Client	Positive integer		Number of days Mpor Client	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="MPORClient"]/value
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	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="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	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="ESConfidence"]/value
3.6		NonScaledScenariosNumber	Positive integer		Number of unscaled scenarios	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="NonScaledScenariosNumber"]/value
3.7		NonScaledScenariosNumber FV	Positive integer		Number of non-scaled scenarios to perform PV	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="NonScaledScenariosNumberFV"]/value
3.8		ScaledScenariosNumber	Positive integer		Number of scaled scenarios	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="ScaledScenariosNumber"]/value
3.9		ScaledScenariosNumberFV	Positive integer		Number of scaled scenarios to perform PV	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="ScaledScenariosNumberFV"]/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	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote[@measureType="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	Descrpción	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/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-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
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-Compensating the report	/valuationReport/reportContents/partyReference

#	*	Field	Type	Valid Values	Descrpción	FpML
					contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember 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 (MarginAccountMember != CCPMember, but ClearingMember = CCPMember)	
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 /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/tradeHeader/partyTradeInformation[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.3		MarginAccount	String(12)		CCP Collateral 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"

#	*	Field	Type	Valid Values	Descrpción	FpML
2.5		SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuationReport/party/partytId with partyIdScheme="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	/valuationReport/portfolioValuationItem/tradeValuationItem/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	/valuationReport/portfolioValuationItem/tradeValuationItem/bme:riskFactor/quotedCurrencyPair/currency1/valuationReport/portfolioValuationItem/tradeValuationItem/bme:riskFactor/quotedCurrencyPair/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:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/sensitivitySet/name
4.2		Calculate date	YYYY-MM-DD		Date of calculation	/valuationReport/AsOfDate
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:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/sensitivitySet/sesnsitivity:@name
4.6		Tenor multiplier	periodMultiplier:			extract from:/valuationReport/portfolioValuationItem/v

#	*	Field	Type	Valid Values	Descrpción	FpML
			Positive integer			aluationSet/assetValuation/quote/sensitivitySet/sesnsitivity:@name
4.7		Tenor symbol	String		Tenor. I.e.:: O/N, 1M, ...	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/sensitivitySet/sesnsitivity:@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 (/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/sensitivitySet/name).contains("DELTA")/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/sensitivitySet/sesnsitivity
4.10		Zero gamma	Decimal	With a maximum of 10 decimal places	Value of the gamma	if(/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/sensitivitySet/name).contains("GAMMA")/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/sensitivitySet/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	/eventActivityReport/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.2		contractGroup	String(2)		Segment	/eventActivityReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-id"
1.3		rptCod	String		Report Code	/eventActivityReport/reportIdentification/reportId with reportIdScheme="http://www.bmeclearing.es/report-id"
1.4		rptName	String		Report Name	/eventActivityReport/dataSetName
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivityReport/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	/eventActivityReport/asOfDate

#	*	Field	Type	Valid values	Description	FpML
1.7		rptPrntRunDat	LocalDate		Report creation date and time	/eventActivityReport/header/creationTimestamp
1.8		CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Compensating the report contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember is 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 (MarginAccountMember != CCPMember, but ClearingMember = CCPMember)	/valuationReport/reportContents/partyReference
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 /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/tradeHeader/partyTradeInformation[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.3		MarginAccount	String(12)		CCP Account Code	/valuationReport/party/partytId with partyIdScheme="http://www.bmeclearing.es/position-account-id"

#	*	Field	Type	Valid values	Description	FpML
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		SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuationReport/party/partytId with partyIdScheme="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".	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:bucket/bme:tenor/period
3.2		Bucket multiplier	periodMultiplier: Positive integer		Multiplier of the period of the bucket in which coverage is performed. Blank if Risk type = "XRT".	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/bme:bucket/bme:tenor/periodMultiplier
3.3		Bucket IM Increment	Decimal		Total increase -contributed by all risk factors- of the MI in the bucket	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/measureType == "IMIncrement"
3.1		Risk Factor	String	"ILB" -> Basis"IRT" -> Interest Rate"XRT" -> Exchange Rate	Risk factor	/valuationReport/portfolioValuationItem/tradeValuationItem/bme:riskFactor/bme:name

#	*	Field	Type	Valid values	Description	FpML
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	/valuationReport/portfolioValuationItem/tradeValuationItem/bme:riskFactor/quotedCurrencyPair/currency1/valuationReport/portfolioValuationItem/tradeValuationItem/bme:riskFactor/quotedCurrencyPair/currency2
		PV01 Currency	ISO currency code (3 digits)		Currency in which the following 2 fields are provided	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/sensitivitySetDefinition/sensitivityCharacteristics/currency
3.4		PV01 porfolio	Decimal	With a maximum of 10 decimal places	Sensitivity of the portfolio -before its coverage- in the bucket	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/sensitivitySetDefinition/sensitivityCharacteristics/valueWhen:/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/sensitivitySetDefinition/sensitivityFeatures/measureType == "PV01"
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.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/sensitivitySetDefinition/sensitivityFeatures/valueWhen:/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/sensitivitySetDefinition/sensitivityCharacteristics/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.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/measureType == "RC"
3.7		Notional currency	ISO currency code (3 digits)		Currency of the theoretical Nominal of the Generic Coverage.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/currencyWhen:/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSe

#	*	Field	Type	Valid values	Description	FpML
						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.	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/measureType == "TheoreticalNominal"
3.9		Sobre coste liquidez	Decimal	With a maximum of 10 decimal places	Surcharge for covering the exact IRS coverage amount	/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/tradeValuationItem/valuationSet/assetValuation/quote/measureType == "AdditionalCostBasisPoints"

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	/eventActivityReport/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.2		contractGroup	String(2)		Segment	/eventActivityReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-id"
1.3		rptCod	String		Report Code	/eventActivityReport/reportIdentification/reportId with reportIdScheme="http://www.bmeclearing.es/report-id"
1.4		rptName	String		Report Name	/eventActivityReport/dataSetName

#	*	Field	Type	Valid values	Description	FpML
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivityReport/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	/eventActivityReport/asOfDate
1.7		rptPrntRunDat	LocalDate		Report creation date and time	/eventActivityReport/header/creationTimestamp
1.8		CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Compensating the report contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember is 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 (MarginAccountMember != CCPMember, but ClearingMember = CCPMember)	/valuationReport/reportContents/partyReference
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 /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/clearing-party-id" Y, If ClearingMember, then: /valuationReport/party/@id points to /valuationReport/portfolioValuationItem/tradeValuationItem/trade/tradeHeader/partyTradeInformation[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.3		MarginAccount	String(12)		CCP 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		SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuationReport/party/partytId with partyIdScheme="http://www.fpml.org/coding-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	
3.2		NPV	Amt		Today Net present value	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "NPV"

#	*	Field	Type	Valid values	Description	FpML
3.3		NPV D-1	Amt		Net present value of T-1	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "PriorNPV"
3.4		Porfolio PAI	Amt		PAI of the portfolio: ON rate t-1 * NPV_{t-1} It is settled in D+1	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "PAI"
3.5		VM	Amt		Variation margin	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "VM"
3.6		VM D-1	Amt		Variation margin from T-1	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "PriorVM"
3.7		Initial margin	Amt		Initial margin	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "IM"
3.8		Initial margin D-1	Amt		Initial margin from T-1	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "PriorIM"

#	*	Field	Type	Valid values	Description	FpML
3.9		IM calculate method	String	"DELTA_GAMMA_ES""DELTA_GAMMA_VAR""DELTA_GAMMA_MAX_ES_VAR""FV_ES""FV_VAR""FV_MAX_ES_VAR"	IM calculation method	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/bme:calculationMethodWith schema:"http://www.bmeclearing.es/calculation-method"When:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "IM"
3.10		ES Value	Amt		Value of Expected Shortfall at MC level	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "ES"
3.11		HVaR Value	Amt		Value of Historical VaR at MC level	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "HVar"
3.12		Liquid Margin IM Increment	Amt		Increased MI due to ATP	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "LiquidMarginIMIncrement"

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	/eventActivityReport/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.2		contractGroup	String(2)		Segment	/eventActivityReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-id"
1.3		rptCod	String		Report Code	/eventActivityReport/reportIdentification/reportId with reportIdScheme="http://www.bmeclearing.es/report-id"
1.4		rptName	String		Report Name	/eventActivityReport/dataSetName
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivityReport/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	/eventActivityReport/asOfDate

#	*	Field	Type	Valid values	Description	FpML
1.7		rptPrntRunDat	LocalDate		Report creation date and time	/eventActivityReport/header/creationTimestamp
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 (MarginAccountMember != CCPMember, but ClearingMember = CCPMember)	/valuationReport/reportContents/partyReference
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 /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/tradeHeader/partyTradeInformation[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.3		MarginAccount	String(12)		CCP 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"

#	*	Field	Type	Valid values	Description	FpML
2.5		SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuationReport/party/partyId with partyIdScheme="http://www.fpml.org/coding-scheme/account-type"
3		TEST DATA			**Stress Test Data**	
3.1		Currency	ISO currency code (3 digits)		Currency	/valuationReport/portfolioValuationItem/valuationSet/
3.2		InfoType	String	"INFO_CP_MC" "INFO_CC_MC""ARC_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/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "INFO_CP_MC" then "INFO_CP_MC"If any of /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "INFO_CC_MC" then "INFO_CC_MC" If any of /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "ARC_MC" then "ARC_MC" If any of /valuationReport/portfolioValuationItem/valuationSet/assetValuation/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.	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/name
3.4		Worstscenario margin	Amt		Worst-case scenario margin	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "WorstEscenarioMargin"

#	*	Field	Type	Valid values	Description	FpML
3.5		Initial margin	Amt		Final amount of the initial Margin (IM)	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType == "IM"
3.6		Stress Test Risk	Amt		Risk in a situation of stress test	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/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	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/valueWhen:/valuationReport/portfolioValuationItem/valuationSet/assetValuation/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
1.2		contractGroup	String(2)		Segment	
1.3		rptCod	String		Report Code	/eventActivityReport/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.4		rptName	String		Report Name	/eventActivityReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-id"
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivityReport/reportIdentification/reportId with reportIdScheme="http://www.bmeclearing.es/report-id"
1.6		rptSessionDate	LocalDate		Session date	/eventActivityReport/dataSetName
1.7		rptPrntRunDat	LocalDate		Report creation date and time	/eventActivityReport/reportIdentification/bme:reportType with reportTypeScheme="http://www.bmeclearing.

#	*	Field	Type	Valid values	Description	FpML
						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 (MarginAccountMember != CCPMember, but ClearingMember = CCPMember)	/valuationReport/asOfDate
2		**MARGIN ACCOUNT + COMPENSATION GROUP**			**As many accounts as the member has in alphabetical order**	
2.1		MarginAccountMember	String		Member Code	/valuationReport/reportContents/partyReference
2.2		ClearingMember	String		Clearing Member Code	
2.3		MarginAccount	String(12)		CCP Account 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"]
2.4		LEI	String(20)		LEI of the entity in whose name the account is	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/tradeHeader/partyTradeInformation[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.5		SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuationReport/party/partytId with partyIdScheme="http://www.bmeclearing.es/position-account-id"

#	*	Field	Type	Valid values	Description	FpML
3		SCENARIOS			**Scenario Data**	
3.1		Scenario Name	String		Scenario name	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/name
3.2		Scenario ID	String		Scenario ID	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/bme:scenarioId
3.3		Scenario Type	String		Scenario type: Scaled (ES); NS: NonScaled (Hvar)	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/bme:scenarioType with scenarioTypeScheme="http://www.bmeclearing.es/scenario-type"
3.4		Scenario Amount	DecimalISO currency code (3 digits)		Portfolio Loss/Profit for the scenario	/valuationReport/portfolioValuationItem/valuationSet/valuationScenario/bme:scenarioAmount/currency /valuationReport/portfolioValuationItem/valuationSet/valuationScenario/bme:scenarioAmount/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

Number	*	Field	Type	Value	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	/eventActivityReport/reportIdentification/bme:ccpId with ccpIdScheme="http://www.bmeclearing.es/ccp-id"
1.4		rptName	String		Report Name	/eventActivityReport/reportIdentification/bme:segmentId with segmentIdScheme="http://www.bmeclearing.es/segment-id"
1.5		rptType	Values{Intraday, EndOfDay}		Intraday = Intraday, EndOfDay = End of session	/eventActivityReport/reportIdentification/reportId with reportIdScheme="http://www.bmeclearing.es/report-id"
1.6		rptSessionDate	LocalDate		Session date	/eventActivityReport/dataSetName
1.7		rptPrntRunDat	LocalDate		Report creation date and time	/eventActivityReport/reportIdentification/bme:reportType with reportTypeScheme="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,	/valuationReport/asOfDate

Number	*	Field	Type	Value	Description	FpML
					the information of the accounts of other members of whom you are compensating (MarginAccountMember != CCPMember, but ClearingMember = CCPMember)	
2		**MARGIN ACCOUNT + COMPENSATION GROUP**			**As many accounts as the member has in alphabetical order**	
2.1		MarginAccountMember	String		Member Code	/valuationReport/reportContents/partyReference
2.2		ClearingMember	String		Clearing Member Code	
2.3		MarginAccount	String(12)		CCP Account 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"]
2.4		LEI	String(20)		LEI of the entity in whose name the account is	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/tradeHeader/partyTradeInformation[partyReference poiting to Clearing Member]/relatedParty[partyReference pointing to Clearing Member]/role = "ClearingFirm"
2.5		SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account	/valuationReport/party/partytId with partyIdScheme="http://www.bmeclearing.es/position-account-id"
3		BACKTEST			**Backtest Data**	
3.1		IMBase	DecimalStringISO		Base IM of the portfolio in t - MPOR	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationR

Number	*	Field	Type	Value	Description	FpML
			currency code (3 digits)			eport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = IMBase with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.2		Maximum risk	DecimalStringISO currency code (3 digits)		Maximum Lost Min(NPV t-i-NPV$_{t-MPOR,0}$)(MPOR = 5 or 7)	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = MaximumRisk with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.3		Uncovered risk/backtest	DecimalStringISO currency code (3 digits)		Min(IMBase + Maximum risk, 0)	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = BackTestRisk with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.4		NPV D	DecimalStringISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = 0DayRisk with assetMeasureScheme="http://www.bmecleari

Number	*	Field	Type	Value	Description	FpML
						ng.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.4		NPV D-1	DecimalStringISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-1	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = 1DayRisk with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.4		NPV D-2	DecimalStringISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-2	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = 2DayRisk with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.4		NPV D-3	DecimalStringISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-3	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = 3DayRisk with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency

Number	*	Field	Type	Value	Description	FpML
3.4		NPV D-4	DecimalStringISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-4	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = 4DayRisk with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.4		NPV D-5	DecimalStringISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-5	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = 5DayRisk with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.4		NPV D-6	DecimalStringISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-6	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = 6DayRisk with assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency
3.4		NPV D-7	DecimalStringISO currency code (3 digits)		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-7	/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/value/valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/measureType = 7DayRisk with

Number	*	Field	Type	Value	Description	FpML
						assetMeasureScheme="http://www.bmeclearing.es/asset-measure" /valuationReport/portfolioValuationItem/valuationSet/assetValuation/quote/currency

Tramontana, 2 bis
28231 Las Rozas (Madrid)
www.bmeclearing.es
direccioncorreo@grupobme.es

Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid
www.bolsasymercados.es