IRS Segment
Data Files – Segment

2025

BME CLEARING

November 2025

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
26/01/2016	1.4	Update of files and fields.	Business Development
06/05/2016	1.5	Updating fields in the COPINIRS file.	Business Development
01/11/2016	1.6	Update of fields in the file COPINIRS, COPINFRA, CCOUPONS.	Business Development
29/06/2018	2.0	Update of fields by new account structure and incorporation of the multi-currency environment.	Business Development
20/06/2019	2.1	Adding fields multi-currency environment for CRCC	Business Development
03/11/2025	3.0	Multicurrency SIX	Clearing Architecture

Modifications made in the last revision

Major changes from the v2.1 documentation:

New fields are included to allow for multicurrency products in the following files:

- CTOTALINITIALMARGIN.csv
- CSCENARIOS.csv
- CSTRESTTESTING.csv
- CWORSTSCENARIOS.csv
- CBACKTESTING.csv
- CGENERICPRODUCTS.csv
- CLIQUIDITYMARGIN.csv
- CLIQUIDMARGIN.csv

Contract Codification section has been updated for multicurrency products.

File generation details updated.

Introduction information involving Data Types has been updated to match current file characteristics.

Field descriptions, data types or other information about existing files reviewed to match current files.

File CBACKLOADINGPREVISION is deleted from the documentation as this procedure is not performed in the segment anymore.

INTRODUCTION

SCOPE

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

DOCUMENT STRUCTURE

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

General description of files to be generated.

Details of each of the files. For each file is presented:

Extended description of the files.

Structured description of the fields of the files, with their description in Spanish and English.

Structure of the files developed in CSV of the reference report.

File examples.

CONVENTIONS USED IN THIS DOCUMENT

GENERAL INFORMATION OF EACH FILE

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

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

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

(1) - Name of the file as generated.

(2) - Code of the file as generated.

(3) - Description of the file.

(4) - Group to which the file belongs.

(5) - Recipients of the file.

(6) - Informs whether the file contains public or private data.

(7) - Informs of the moment in which the file is available.

FORMAT OF THE FILE DEFINITION TABLES.

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

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

COLUMN	MEANING
#	Chronological order of the fields that make up the reference file.
*	Contains "*" when the field is part of the file key

Field	Description of the field defined in the file.
Type	Type of field
Valid values	Valid values or range of values
Description	Description of the field.

DATA TYPES

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

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

- **int:** Sequence of digits without separators of thousands or decimals and optionally with sign (ASCII characters "**-**" and "**0**" – "**9**". The sign character uses a byte (that is, int is "99999" while negative int is "**-99999**". Note that int values can represent figures that begin with zeros (i.e. "**00023**" = "**23**").
- **float:** Sequence of digits, optionally with decimal point and sign (ASCII characters "**-**" , "**0**" – "**9** and "."). The absence of the decimal point in the field value should be interpreted as the "float" representation of an integer value. All float fields shall have a maximum **of fifteen significant digits (neither the sign nor the decimal point shall be taken into account).** The number of decimals used will be a factor of the needs of the business. Note that float values can represent figures that begin with zeros (i.e. "**00023**" = "23") and can contain or omit zeros at the end after the decimal point (i.e. "23.0" = "**23.0000**" = "**23**").
- **char:** single-character field. It can contain any alphanumeric or punctuation character except the delimiter. All char fields are case-sensitive (i.e. **m** ≠ **M**) and delimited by quotation marks (**"**).
- **String:** String of alphanumeric characters. Can include any alphanumeric or punctuation character except the delimiter. All String fields are case-sensitive (i.e. **ref** ≠ **Ref**) and are delimited by quotation marks (**"**). The annotation "String(n)" is used to indicate the maximum number of characters in the String field. In some cases, "n" implies the exact number of characters and, in this case, will be specifically specified under the "Valid values" column.
  - **Currency:** String field that represents a currency using the values defined in ISO 4217 Currency code (3 characters).

- See "Table 1 – Currency Codes" in document "Codification Tables"
- **LocalDate: Local** date in YYYY-MM-DD format.
- Valid values: YYYY=0000-9999, MM = 01-12, DD = 01-31.
- **LocalTime:** Local time of file generation in hh:m :ss format
- Valid values: hh = 00-23, mm = 00-59, ss = 00-59
- **Timestamp**: Time Stamp for a specific event, usually a trade.
- Format: YYYY-MM-DDThh:mm:ss (with T as the separator between date and time; valid values for each element follows the same logic as LocalDate and LocalTime)

OVERVIEW OF FILES TO BE GENERATED

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

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

	IF THE REPORTING MEMBER IS A CLEARER, THE REPORT MUST ALSO INCLUDE THE TRANSACTIONS OF THOSE OTHER MEMBERS OF THE CCP FOR WHICH IT IS THE CLEARER.

OPEN POSITION

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

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

	CCOUPONS	REP-OPIN-003	The detail per transaction of the amount of all coupons fixed and estimated to be receivable/payable throughout the life of the operation is reported at Member and Account level. This report contains Swaps. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is the Clearer.	ID and EoD
	CCONSIDERATIONS	REP-OPIN-004	The breakdown by operation of all flows, both those already collected/paid and those pending collection/payment in the future, is reported at Member and Account level. If the reporting Member is a Clearer, the report must also include the transactions of those other members of the CCP for which it is the Clearer.	ID and EoD

GENERAL DATA

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

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

	CSCENARIOS	REP-GENDAT-006	It reports all scenarios that are used for the calculation of margins, including the table of non-scaled scenarios for VaR. Includes hypothetical scenarios that are used for the calculation of the StressTest, including the table of non-scaled scenarios for VaR.	EoD

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
MARGINS	CMARGINPARAMETERS	REP-MAR-001	The margin calculation model is reported.	EoD
	CSENSITIVITY	REP-MAR-002	Sensitivities to interest rate variations are reported at Member and Margin Account level. Multicurrency IRS: includes information at portfolio level and portfolio currency level. If the Member receiving the report is a Clearer, the report must also include the accounts of those other members of	EoD

			the CCP for which it is a clearer.	
	CLIQUIDMARGIN	REP-MAR-003	It is reported at Member and Collateral Account level of the hedging operations that have been taken into consideration in the calculation of the IM to obtain the Initial Margin for liquidity add-on.	EoD
	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. Multicurrency IRS: includes information at portfolio level and portfolio currency 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.	ID and EoD
	CSTRESSTESTING	REP-MAR-005	Stress test results are reported at the Clearing Member level. Multicurrency IRS: includes information at	EoD

			portfolio level and portfolio currency level.	
	CBACKTESTING	REP-MAR-006	Retrospective test results are reported at Clearing Member level and account. Multicurrency IRS: includes information at portfolio level and portfolio currency level.	EoD
	CWORSTSCENARIOS	REP-MAR-007	The 10 (ten) worst scenarios and their losses by scenario are reported at Clearing Member and Account level.	EoD

The generation of these files will follow the following rules:

- When files are generated ID (Intra Day), the time it was generated will be added to the file name. For example, if the CTRADES file for Member A720 was generated at 11:45:30, file name will be "CTRADES-11:45:30".
- The files in ID are generated as follows:
    - Public:
        - CCURVES: each time a new curve pack is activated.
        - CFIXINGS: each time all fixings are validated.
    - Private: each time a member updates its position (new trade or transfer), files will be generated on the following margin update (this process runs every 15 minutes). New trade or transfer. Divided into 3 different packs:
        - NV: contains the following files:
            - COPINIRSFRA
            - CCOUPONS
            - CCONSIDERATIONS
        - TM: contains CTOTALINITIALMARGIN
        - TR: contains CTRADES
- When files are generated at EOD, they will have an EOD suffix. For example "CTRADES-EOD".
- EOD files are all generated in two packages, differiantiating by Public files (including CCURVES and CFIXINGS that were approved and generated intraday as well) and Private files (member specific information).

FILE DETAILS

OPEN POSITION FILES

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION

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

2.2		ClearingMember	String			Clearing Member Code
2.3		PositionAccount	String(12)			CCP Position Account Code
2.4		LEI	String(20)			LEI of the entity in whose name the account is
2.5		AccountClass	String	"CP" "CI"		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	**PRODUCT**					**Main product data**
3.1		CCP Trade Id	String			CCP identification number once new, Code in CTRADES
3.2		Approved Trade Source Trade Id	String			Initial trade execution ID, spTradeId,
3.3		Approved Trade Source Trade Id - BETA	String			ID on the acceptance platform of the novated transaction on the CCP
3.4		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 characters	Currency of the leg1 of the operation
3.6		Notional1	float			Initial notional amount of leg1
3.7		Leg_Type1	String	"FIX"		Indicates the interest rate applied is Fixed = FIX or Floating = FL

			“FL”		
3.8	Currency2	Currency	ISO currency code	3 characters	Currency of the leg2 of the operation
3.9	Notional2	float			Initial notional amount of leg2
3.10	Leg_Type2	String	“FIX” “FL”		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.11	Settlement Currency	Currency	ISO currency code	3 characters	Settlement currency of the operation
3.12	Side	Char	"1" "2"=		Sign of the operation: 1=Buy; 2= Sell
3.13	Trade Date	LocalDate			Date of contracting the operation
3.14	Maturity Date	LocalDate			End date of the operation
4 COMPENSATION GROUP					
4.1	SwapClearingGroup	String(12)			Compensation group
5 OPERATION					**Main product data**

5.1	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. Neteo N: Date and Time in which the netting of the operations is recorded Transfer Z: Date and Time of Registration in CCP of the novation by transfer
5.2	Previous Business ID	String		CCP Trade ID Previous
5.3	Initial Trade Id	String		CCP Trade ID Initial
5.4	Initial Market Code	String		Initial market code
5.5	Initial trading data time	Timestamp		Date and time of trading the Initial trade
5.6	Initial Trade Type	String		Type of initial trade
5.7	Open-close indicator	Char	"O" "C"	Indicates whether the operation opens ("O"=Open) or closes ("C"=Close) the position
5.8	CCP Grouping ID	String		Group Code

5.9	Trade Type	String	Trade Type defined by the CCP, The coding of this field is in Annex I of this document
5.10	Rate_leg1	Float	The Fixed or Floating type of the Leg 1 Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.
5.11	Rate_leg2	Float	The Fixed or Floating type of the Leg 2 Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.
5.12	UTI	String	UTI of the operation
5.13	Not Transferred Quantity	float	Quantity not transferred
5.14	Netting ID	String	CCP-generated netting identifier

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment

1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	Timestamp		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Clearing the report contains the operations of its accounts (own and clients; Member = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is a clearer (Member = CCPMember, but ClearingMember = CCPMember)
2	**POSITION ACCOUNT**			**Data of the account where the operation is recorded**
2.1	Member	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	PositionAccount	String(12)		CCP Position Account Code

2.4	LEI	String(20)			LEI of the entity in whose name the account is
2.5	AccountClass	String	“CP” “CI”		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	**PRODUCT**				**Main product data**
3.1	CCP Trade Id	String			CCP identification number once novated, Code in CTRADES
3.2	Approved Trade Source Trade Id	String			Initial trade execution ID, spTradeId,
3.3	Approved Trade Source Trade Id - BETA	String			ID on the acceptance platform of the novated transaction on the CCP
3.4	ContractCode	String			Codification of IRS segment contracts in the CCP, (See document Codification of IRS contracts), * If it is a SWAP, the data of block 7 (FRA DATA) is blank. * If it is an FRA, the data of blocks 5 (LEG SWAP 1) and 6 (LEG SWAP 2) are blank
3.5	Currency1	Currency	ISO currency code	3 characters	SWAP leg1 currency FRA Currency
3.6	Notional1	float			Initial notional amount of SWAP leg1 FRA notional port

3.7	Leg_Type1	String	“FIX” “FL”		Indicates the interest rate applied is Fixed = FIX or Floating = FL Para FRAs: - Fixed = FIX if Side = 1 (Buy) - Floating = FL if Side = 2 (Sale)
3.8	Currency2	Currency	ISO currency code	3 characters	Currency of the leg2 of the operation. Blank for FRAs.
3.9	Notional2	float			Initial notional amount of leg2. Blank for FRAs.
3.10	Leg_Type2	String	“FIX” “FL”		Indicates the interest rate applied is Fixed = FIX or Floating = FL. Blank for FRAs.
3.11	Settlement Currency	Currency	ISO currency code	3 characters	Settlement currency of the operation
3.11	Side	Char	"1" "2"		Sign of the operation: 1=Buy; 2= Sell
3.12	Trade Date	LocalDate			Date of contracting the operation
3.13	Maturity Date	LocalDate			End date of the operation
4.1	SwapClearingGroup	String(12)			Compensation group

5	**OPERATION IDs and STATUS**			
5.1	RegTimestamp	Timestamp		
5.2	Previous Trade Id	String		CCP Trade ID Previous
5.3	Initial Trade Id	String		CCP Trade ID Initial
5.4	Initial Market Code	String		Initial market code
5.5	Initial trading data time	Timestamp		Date and time of trading the Initial trade
5.6	Initial Trade Type	String		Type of initial trade
5.7	Approved Trade Source Trade Group Id	String		Group ID on the acceptance platform, swGroupId
5.8	Approved Trade Source Id	String		Name of the acceptance platform, let's note that in case the operations are accepted by Portability or generated as a

				result of the netting process, here it should appear that they come from there, Example: Net
5.9	CCP Status	String		State in which the operation is, in this case "NOVATED"
5.10	CCP Grouping Id	String		Group code in CTRADES
5.11	TradeType	String		Trade Type defined by BME Clearing, The coding of this field is in Annex I of this document
5.12	open-close indicator	Char	“O” “C”	Indicates whether the operation opens ("O"=Open) or closes ("C"=Close) the position
5.13	Netting id	String		CCP-generated netting identifier
5.14	User netting id	String		Customer-provided netting identifier
5.15	Block o Allocation Indicator	String		Indicates whether the operation belongs to an operation group or to Allocation
5.16	Block o Allocation Id	String		Identifier of the Block or Allocation to which the operation belongs.
5.17	ClientTradeId	String		Identification of the operation in the client's systems

5.18	ClearingMemberTradeId	String		Identification of the operation in the CM systems
5.19	ClearingMember Block	String		ID of the counterparty executing the bulk trade
5.20	UTI-CCP	String		UTI generated at the time of novation
5.21	Prior-UTI	String		Pre-novation ICU
6	**LEG SWAP 1**			
	BASIC DATA SWAP LEG 1			
6.1	Leg_Side1	Char	"P" "R"	Indicates whether the Leg is pay or receive "P" -> Pay "R" -> Receive
6.2	Effective Date 1	LocalDate		Effective date of operation on Leg 1
6.3	Maturity Date Leg 1	LocalDate		End date of operation on Leg 1
6.4	Index 1	String		Name of the underlying interest rate index
6.5	IndexTenor 1 Period	char	“D” “W”	Tenor of the underlying interest rate index

			“M” “Y”		
6.6	IndexTenor 1 PeriodMultiplier	integer		Positive Integers	Reference Index Frequency
6.7	Rate 1	float			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 Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.
6.8	Spread 1	float			Spread of the trade Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.
6.9	Day Count Fraction 1	String	"30/360" "30E/360" "30E/360.ISDA" "ACT/360" "ACT/365.FIXED" "ACT/365.ISDA" "ACT/ACT. ICMA" "ACT/ACT. ISDA" "ACT /ACT. ISMA"		Convention ruling the number of days included in the calculation of interest

6.10	Business Day Convention Effective Date 1	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business day convention of the start date of the operation.
6.11	Business Centers 1	String		String(4) separated by character |	Business centers to which the Trade belongs. They rule the payment schedule of the Leg 1.
6.12	Roll Convention 1	String	Numeric value of a month day "EOM" "IMM" "NONE"		End of Period Date Convention that applies from Start date
6.13	Compounding method 1	String	"Flat" "Straight" None		Compounding method for Leg 1: "Flat", "Straight" or blank
6.14	Compounding period 1 Period	char	"D" "W" "M" "Y"		Compounding period for Leg 1

6.15	Compounding period 1 PeriodMultiplier	int		Positive Integers	Compounding period for Leg 1
6.16	Payment Period 1 Period	char	“D” “W” “M” “Y” “T”		Payment Period for Leg 1
6.17	Payment Period 1 PeriodMultiplier	int		Positive Integers	Payment Period for Leg 1
6.18	Payment Days Offset 1	int			Payment lag, expressed in calendar days, with respect to the theoretical UNADJUSTED payment date. The resulting date must be adjusted according to the business center of leg 1.
6.19	Exchange Rate Index 1	String			The name of the exchange rate index from the currency from leg 1 to the settlement currency. This field and the following ones referring to this exchange rate will go blank if both currencies are the same.
6.20	Exchange Rate Business Centers 1	String		String separated by character |	Business centers by which the index of the exchange rate of leg 1 is ruleed.
6.21	Business Day Convention Exchange Rate Fixing Date 1	String	"FOLLOWING" "MODFOLLOWING"		Business day convention for the date of fixing the exchange rate in the Leg 1

			"PRECEDING" "NONE"		
6.22	Exchange Rate Fixing Lag Period 1 Period	char	"D" "W" "M" "Y"		Business day convention for the date of fixing the exchange rate in the Leg 1
6.23	Exchange Rate Fixing Lag Period 1 PeriodMultiplier	int		Positive Integers	Alongside with the next field, offset fixing the exchange rate with respect to the payment dates for the leg 1
	LEG 1 STUBS				
	INITIAL STUB LEG 1				
6.24	Initial Stub Method 1	String	"ShortInitial" "LongInitial" Blanks		Type of stub
6.25	Initial Stub First Index 1	String			1st interpolation reference index
6.26	Initial Stub Second Index 1	String			2nd Interpolation reference index
6.27	First Reg Period Start Date 1	LocalDate			Effective date of the first regular leg 1 period

	FINAL STUB LEG 1			
6.28	Final Stub Method 1	String	"ShortFinal" "LongFinal" blanks	Type of stub
6.29	Final Stub First Index 1	String		1st index of the final stub of leg 1
6.30	Final Stub Second Index 1	String		2nd index of the final stub of leg 1
6.31	Last Reg Period End Date 1	LocalDate		Effective date of the last regular leg period 1
	UNADJUSTED DATES SWAP LEG 1			
6.32	Unadjusted effective Date 1	LocalDate		Effective unadjusted date of operation on leg 1
6.33	Unadjusted Maturity Date 1	LocalDate		Out of date of end of operation on leg 1
6.34	Business Day Convention Maturity Date 1	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business Day Convention for the Expiration Date of the operation in the Leg 1

6.35	Business Day Convention Last Regular Period Date 1	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business day convention for the end dates of coupon calculation periods in Leg 1
6.36	Business Day Convention Payment Date 1	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"	Business Day Convention for coupon payment dates on Leg 1
7	**LEG SWAP 2**			
	BASIC DATA SWAP LEG 2			
7.1	Leg_Side2	Char	"P" "R"	Indicates whether the Leg to which the coupon belongs is pay or receive "P" -> Pay "R" -> Receive
7.2	Effective Date 2	LocalDate		Effective date of operation on Leg 2
7.3	Maturity Date Leg 2	LocalDate		End date of operation on Leg 2
7.4	Index 2	String		Name of the index reference in case the type of leg or Leg is Floating=FL Ex: EUR-EURIBOR-3M
7.5	IndexTenor 2 Period	char	“D” “W”	Tenor of the underlying interest rate index

			“M” “Y”		
7.6	IndexTenor 2 PeriodMultiplier	int		Positive Integer	Reference Index Frequency
7.7	Rate 2	float			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 Rate expressed as a percentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.
7.8	Spread 2	float			Spread of the trade Rate expressed as a percentage of 1: 0.05 equals 5% with a maximum of 8 decimal places
7.9	Day Count Fraction 2	String	"30/360" "30E/360" "30E/360.ISDA" "ACT/360" "ACT/365.FIXED" "ACT/365.ISDA" "ACT/ACT. ICMA" "ACT/ACT. ISDA" "ACT /ACT. ISMA"		Convention ruling the number of days included in the calculation of interest

7.10	Business Day Convention Effective Date 2	String	"FOLLOWING""MODFOLLOWING" "PRECEDING" "NONE"		Business day convention of the start date of the operation.
7.11	Business Centers 2	String		string(4) separated by character |	Business centers to which the Trade belongs. They rule the payment schedule of the Leg 2.
7.12	Roll Convention 2	String	Numeric value of a month day "EOM" "IMM" "NONE"		End of Period Date Convention that applies from Start date
7.13	Composition method 2	String	"Flat" "Straight" Blanks		Compounding method for Leg 1: "Flat", "Straight" or blank
7.14	Compounding period 2 Period	char	"D" "W" "M" "Y"		Compounding period for Leg 2
7.15	Compounding period 2 PeriodMultiplier	int		Positive Integer	Compounding period for Leg 2

7.16	Payment Period 2 Period	char	“D” “W” “M” “Y”		Payment Period for Leg 2
7.17	Payment Period 2 PeriodMultiplier	int		Positive Integer	Payment Period for Leg 2
7.18	Payment Days Offset 2	int			Payment lag, expressed in calendar days, with respect to the theoretical UNADJUSTED payment date. The resulting date must be adjusted according to the business center of leg 2.
7.19	Exchange Rate Index 2	String			Name of the exchange rate index of the currency from leg 2 to settlement currency. This field and the following ones referring to this exchange rate will go blank if both currencies are the same.
7.20	Exchange Rate Business Centers 2	String		string(4) separated by character |	Business centers by which the leg 2 exchange rate index is ruleed.
7.21	Business Day Convention Exchange Rate Fixing Date 2	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business day convention for the date of fixing the exchange rate in the Leg 2
7.22	Exchange Rate Fixing Lag Period 2 Period	char	“D”		Next to the next field, offset fixing the exchange rate with respect to the payment dates for the Leg 2

			"W" "M" "Y"	
7.23	Exchange Rate Fixing Lag Period 2 PeriodMultiplier	int	Positive Integer	Alongside the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg 2
	LEG 2 STUBS			
	INITIAL STUB LEG 2			
7.24	Initial Stub Method 2	String	"ShortInitial" "LongInitial" Blanks	Type of stub
7.25	Initial Stub First Index 2	String		1st Interpolation reference index
7.26	Initial Stub Second Index 2	String		2nd Interpolation reference index
7.27	First Reg Period Start Date 2	LocalDate		Effective date of the first regular period of leg 2
	FINAL STUB LEG 2			

7.28	Final Stub Method 2	String	"ShortFinal" "LongFinal" Blanks	Type of stub
7.29	Final Stub First Index 2	String		1st index of the final stub of leg 2
7.30	Final Stub Second Index 2	String		2nd index of the final stub of leg 2
7.31	Last Reg Period End Date 2	LocalDate		Effective date of the last regular period of leg 2
	UNADJUSTED DATES SWAP LEG 2			
7.32	Unadjusted effective Date 2	LocalDate		Effective unadjusted date of operation on Leg 2
7.33	Unadjusted Maturity Date 2	LocalDate		Adjusted date of end of operation on Leg 2
7.34	Business Day Convention Maturity Date 2	String	"FOLLOWING” "MODFOLLOWING" "PRECEDING" "NONE"	Business Day Convention for the Expiration Date of the trade in the Leg 2

7.35	Business Day Convention Last Regular Period Date 2	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business day convention for the end dates of coupon calculation periods in the Leg 2.
7.36	Business Day Convention Payment Date 2	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business day convention for coupon payment dates on the Leg 2.
8	**FRA DATA**				
	BASIC DATA FRA				
8.1	FRA Effective Date	LocalDate			Effective date of the operation
8.2	FRA Index	String			Name of the underlying interest rate index
8.3	FRA IndexTenor Period	char	"D" "W" "M" "Y"		Tenor of the underlying interest rate index
8.4	FRA IndexTenor PeriodMultiplier	int		Positive Integer	Tenor of the underlying interest rate index

8.5	FRAFixedRate	float	.		Fixed rate agreed for the operation Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places
8.6	FRA Day Count Fraction	String	"30/360" "30E/360" "30E/360.ISDA" "ACT/360" "ACT/365.FIXED" "ACT/365.ISDA" "ACT/ACT. ICMA" "ACT/ACT. ISDA" "ACT /ACT. ISMA"		Convention ruling the number of days included in the calculation of interest
8.7	FRA Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business day convention of the start date of the operation.
8.8	FRA Business Centers	String		string(4) separated by character |	Business centers to which the Trade belongs

UNADJUSTED DATES FRA

8.9	FRA Unadjusted effective Date	LocalDate	Effective unadjusted date of the operation
8.10	FRA Unadjusted Maturity Date	LocalDate	Unadjusted end date of operation
9	**NPV**		
9.1	Leg 1 NPV - Currency 1	float	Amount of the total Net Present Value of leg 1 of the operation. Currency is Currency 1 (field 3.5) Does not apply to FRAs
9.2	Leg 1 NPV - Settlement Currency 1	float	Amount of the total Net Present Value of leg 1 of the operation. The currency is Settlement Currency (field 3.12) Does not apply to FRAs
9.3	Stage 2 VAN - Currency 2	float	Amount of the total Net Present Value of leg 2 of the operation. Currency is Currency 2 (field 3.8) Does not apply to FRAs

9.4	Stage 2 NPV - Settlement Currency 2	float	Amount of the total Net Present Value of leg 2 of the operation. The currency is Settlement Currency (field 3.12) Does not apply to FRAs
9.5	Considerations NPV	float	Total Net Present Value amount of all additional payments in settlement currency
9.6	Trade NPV	float	Total Net Present Value amount of the settlement currency transaction
9.7	Trade Previous NPV	float	Previous amount of total Net Present Value per settlement currency transaction

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment

1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	Timestamp		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report • If CCPMember is Non-Clearing Mamber the report contains the operations of its accounts (House and clients; Member = CCPMember). • If CCPMember is a Clearer, the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is a clearer (Member = CCPMember, but ClearingMember = CCPMember)
2	**POSITION ACCOUNT**			**Data of the account where the operation is recorded**
2.1	Member	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	PositionAccount	String(12)		CCP Position Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is

2.5	AccountClass	String	“CP” “CI”		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	**PRODUCT**				**Main product data**
3.1	CCP Trade Id	String			CCP identification number once novated, Code in CTRADES
3.2	Approved Trade Source Trade Id	String			Initial trade execution ID, spTradeId,
3.3	Approved Trade Source Trade Id - BETA	String			ID on the acceptance platform of the novated transaction on the CCP
3.4	ContractCode	String			Codification of IRS segment contracts in the CCP, (See document Codification of IRS contracts), IRS Segment contracts coding.
3.5	Currency1	Currency	ISO currency code	3 characters	Currency of the leg1 of the operation
3.6	Notional1	float			Initial notional amount of leg1
3.7	Leg_Type1	String	“FIX" “FL”		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.8	Currency2	Currency	ISO currency code	3 characters	Currency of the leg2 of the operation
3.9	Notional2	float			Initial notional amount of leg2

3.10	Leg_Type2	String	“FIX" “FL”	Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.11	Settlement Currency	Currency		Settlement currency of the operation
3.12	Side	Char	"1” "2"	Sign of the operation: 1=Buy; 2= Sell
3.13	Trade date	LocalDate		Trade date of the operation
3.14	Maturity Date	LocalDate		End date of the operation
4	**COMPENSATION GROUP**			
4.1	SwapClearingGroup	String(12)		Compensation group
5	**COUPONS**			**Future coupons of the operation**
5.1	Leg type	String	“FIX" “FL”	Indicates the interest rate applied is Fixed = FIX or Floating = FL
5.2	Leg_Side	char	"P" "R"	Indicates whether the Leg to which the coupon belongs is pay or receive "P" -> Pay

				"R" -> Receive
5.3	Floating_Index	String		If LegType=FL, name of the underlying interest rate index.
5.4	Index_A	String		For floating leg stubs, the name of the underlying interest rate index against which interpolation will be performed
5.5	Index Tenor_A	String	2 components: period Value{D, W, M, Y} periodMultiplier: Positive integer	For floating leg stubs, tenor of the underlying interest rate index against which interpolation will be performed
5.6	Index_B	String		For floating leg stubs, the name of the underlying interest rate index against which interpolation will be performed
5.7	Index Tenor_B	String	2 components: period Value{D, W, M, Y} periodMultiplier: Positive integer	For floating leg stubs, tenor of the underlying interest rate index against which interpolation will be performed
5.8	startDate	LocalDate		Coupon start date

5.9	endDate	LocalDate			Coupon end date
5.10	fixingDate	LocalDate			Coupon fixing date
5.11	Payment date	LocalDate			Coupon payment date
5.12	Accrual_factor	float		With a maximum of 9 decimal places.	Number of days in the coupon calculation period
5.13	fixed	char	"S" "N"		Indicates if it is already fixed. "S" -> Yes "N" -> No
5.14	Settled	String	“Yes” “No” “OTC”		If the coupon has already been settled.
5.15	Coupon Currency	Currency	ISO currency code	3 characters	Coupon currency
5.16	Coupon Amount	float			Nominal Amount
5.17	Notional	float			Notional amount of the coupon

5.18	spread	float			Spread of the trade Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.
5.19	rate	float			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 Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 8 decimal places.
5.20	Compounding method	String	"Flat" "Straight" Blanks		Compounding method for Leg
5.21	Business Day Centres	String		string(4) separated by character |	Business centers to which the Trade belongs
5.22	Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business Day Convention
5.23	Day Count Fraction	String	"30/360" "30E/360"		Convention ruling the number of days included in the calculation of interest

			"30E/360.ISDA" "ACT/360" "ACT/365.FIXED" "ACT/365.ISDA" "ACT/ACT. ICMA" "ACT/ACT. ISDA" "ACT /ACT. ISMA"		
5.24	Discount factor	float		With a maximum of 15 decimal places.	Discount factor used Rate expressed as much as one: 0.05 equals 5%.
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	char	"C" "S" "O" "B" "W"		Flow Types: "C"-Compounds, "S"-Standard, "O"-OIS trade, "B"- Stub Period not compound

					and "W"- Stub Period compound.
5.27	Fixing_multiplier	float		With a maximum of 15 decimal places.	Indicates the fixing multiplier of floating OIS coupons.
5.28	Coupon Ssettlement CCurrency	Currency	ISO currency code	3 characters	Coupon settlement currency. The three fields below will be blank if the currency of the coupon and its settlement currency are the same.
5.29	Exchange Rate Fixng Date	LocalDate			Exchange rate fixing date for coupon
5.30	Exchange Rate Fixed	char	"S" "N"		If the exchange rate is already fixed. "S" -> Yes "N" -> No
5.31	Exchange Rate Value	float			The value of the applied exchange rate. Rate expressed in parts by one: 0.05 is equal to 5%. With a maximum of 5 decimal places.
6	**UNADJUSTED DATES**				
6.1	Unadjusted start date	LocalDate			Start date of the unadjusted period
6.2	Unadjusted end date	LocalDate			End date of the unadjusted period
7	**NPV**				

7.1	Coupon NPV - Currency	float	Amount of the Net Present Value of the coupon in the currency of the coupon
7.2	Coupon NPV - Settlement Currency	float	Net Present Value amount of the coupon. In the coupon settlement currency.
7.3	Coupon Previous NPV	float	Previous amount of the Net Present Value coupon in the coupon settlement currency

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code

1.4	rptName	String		Report Name
1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	Timestamp		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Clearing the report contains the operations of its accounts (own and clients; Member = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is a clearer (Member = CCPMember, but ClearingMember = CCPMember)
2	**POSITION ACCOUNT**			**Data of the account where the operation is recorded**
2.1	Member	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	PositionAccount	String(12)		CCP Position Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is

2.5	AccountClass	String	"CP" "CI"		Type of account in which transactions are recorded, House Account ("CP") or Individual Account ("CI")
3	**PRODUCT**				**Main product data**
3.1	CCP Trade Id	String			CCP identification number once novated, Code in CTRADES
3.2	Approved Trade Source Trade Id - BETA	String			Initial trade execution ID, spTradeId,
3.3	Approved Business Origin Business Id - BETA	String			ID on the acceptance platform of the novated transaction on the CCP
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 characters	Currency of the leg1 of the operation
3.6	Notional1	float			Initial notional amount of leg1
3.7	Leg_Type1	String	"FIX" "FL"		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.8	Currency2	Currency	ISO currency code	3 characters	Currency of the leg2 of the operation
3.9	Notional2	float			Initial notional amount of leg2

3.10	Leg_Type2	String	"FIX" "FL"		Indicates the interest rate applied is Fixed = FIX or Floating = FL
3.11	Settlement currency	Currency	ISO currency code	3 characters	Settlement currency of the operation
3.12	Side	Char	"1" "2"		Sign of the operation: 1=Buy; 2= Sell
3.13	Trade Date	LocalDate			Trade date the transaction
3.14	Maturity Date	LocalDate			End date of the transaction
4	**COMPENSATION GROUP**				
4.1	SwapClearingGroup	String(12)			Compensation group
5	**ADDITIONAL PAYMENTS (CONSIDERATIONS).**				**Additional payment details Up to 6 possible payments**
5.1	Amount	float			Additional future payments payable over the life of the transaction
5.2	ConsiderationDate	LocalDate			Date of payment of additional flows
5.3	CCP Status (Consideration Status)	String	"S" "N"		Status of the Consideration (S-Liquidated, N-Unsettled, OTC-Bilateral Settled)

			“OTC”		
5.4	Consideration Currency	Currency	ISO currency code (3 digits)		Currency consideration
5.5	Discount factor	float	With a maximum of 15 decimal places.		Discount factor used Rate expressed as much as one: 0.05 equals 5%.
5.6	Consideration Settlement Currency	Currency	ISO currency code	3 characters	Settlement currency of the consideration. The three fields below will be blank if the currency of the consideration and that of its settlement are the same.
5.7	Exchange Rate Fixng Date	LocalDate			Date of fixing the exchange rate for consideration
5.8	Exchange Rate Fixed	Char	"S" "N"		If the exchange rate is already fixed. "S" -> Yes "N" -> No
5.9	Exchange Rate Value	float		With a maximum of 5 decimal places.	The value of the applied exchange rate. Rate expressed in parts by one: 0.05 is equal to 5%.
6	**NPV**				
6.1	Consideration - NPV Currency	float			NPV of Consideration

6.2	Coupon NPV - Settlement Currency	float	Amount of NPV Consideration. In the coupon settlement currency.
6.3	Consideration Previous NPV	float	Previous net present value of the consideration in the settlement currency of the Consideration

GENERAL DATA FILES

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				Elements that make up the header of the report
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code

1.2	contractGroup	String		Segment
1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Report Data Session Date
1.7	rptPrntRunDat	Timestamp		Report creation date and time
2	**COMMON DATA**			
2.1	Rate Type	String	"IRT" "XRT"	If "IRT" the fields in section 4 will go blank If "XRT" the fields in section 3 will go blank
2.2	Fixing Date	LocalDate		Data capture date
2.3	Encrypted	Char	“0” “1”	Fixing encryption indicator (0=Not encrypted 1= Encrypted)
2.4	Source	String		Description of the publication source, Ex: RIC Reuters, InfoValmer

3	**INTEREST RATE**				Reference index
3.1	Index name	String			The name of the benchmark. Ex: EUR-EURIBOR-REUTERS
3.2	Index currency	Currency	ISO currency code	3 characters	Index currency
3.3	Index calendar	String			Financial centre code according to SWIFT standard. Ex: EUTA, COBO
3.4	Index ID	String			Index identifier in all other reports
3.5	Tenor period	char	"D" "W" "M" "Y"		
3.6	Tenor multiplier	int	Positive Integer		
3.7	Tenor symbol	String			
3.8	Maturity Date	Localdate			Maturity date date
3.9	Interest rate	float		With a maximum of 8 decimal places.	Value of the reference rate published on the date of publication Rate expressed as much as one: 0.05 equals 5%.

4	**EXCHANGE RATE**			Reference index
4.1	Currency pair	String	"Currency1/Currency2" being ISO currency codes (3 digits)	Currency1/Currency2
4.2	Exchange rate	float	With a maximum of 8 decimal places.	The value of the reference type. The Currency2 value of a unit of Currency1. Multiplied by an amount in Currency 1 provides the amount in Currency 2. Rate expressed as much as one: 0.05 equals 5%.

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code
1.4		rptName	String			Report Name
1.5		rptType	String	“Intraday”		Intraday = Intraday,

		“EndOfDay”	EndOfDay = End of session
1.6	rptSessionDate	LocalDate	Report Data Session Date
1.7	rptPrntRunDat	Timestamp	Report creation date and time
2	**HOLIDAY**		**Non-Business day**
2.1	Business Center	String	Financial centre code according to SWIFT standard. Ex: EUTA
2.2	Business Center Description	String	Name of the financial center
2.3	Holiday Date	LocalDate	Non-Business date
2.4	Description	String	Description of the day
2.5	Holiday Date Source	String	Vendor name

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code

1.4	rptName	String			Report Name
1.5	rptType	String	“Intraday” “EndOfDay”		Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate			Report Data Session Date
1.7	rptPrntRunDat	Timestamp			Report creation date and time
2	**CURVES**				**Information about the curves used**
2.1	Curve name	String			Curve name
2.2	Index ID	String			The identifier of the curve's benchmark. The one specified in CFIXING.
2.3	Index Multiplier	int		Positive Integer	Tenor of the curve. Overnights will have no tenor.
2.4	Index Period	char	“D” “W” “M” “Y”		Tenor of the curve. Overnights will have no tenor.
2.4	Index Currency	Currency	ISO currency code	3 characters	Index currency

2.5	Index calendar	String			Financial centre code according to SWIFT standard. Ex: EUTA, COBO
2.6	Curve Capture Time	Timestamp			Curve capture date in dd/mm/yyyy format hh:mm:ss
2.7	Curve Close Date	LocalDate			Curve closing date
2.8	KnotPoint Period	char	"D" "W" "M" "Y"		
2.9	KnotPoint Multiplier	int		Positive Integer	
2.10	KnotPoint Symbol	String			Ej: O/N, 1M,...
2.11	KnotPoint Effective Date	LocalDate			KnotPoint Effective Date
2.12	KnotPoint Maturity Date	LocalDate			KnotPoint expiration date
2.13	KnotPoint Maturity Offset Period	char	"D"		Offset in KnotPoint days
2.14	KnotPoint Maturity Offset Multiplier	int		Positive Integer	Offset in KnotPoint days

2.15	Accrual Curve value	float	Value of the "Accrual" curve Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.
2.16	Zero Rate Curve value	float	Value of the "Zero Rate" curve Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.
2.17	Discount Curve value	float	Value of the "Discount" curve Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.

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 Position Size Adjustment calculations.
GROUP	GENERAL DATA
RECIPIENTS	All users in the CCP segment
PRIVACY	Contains public data
PUBLICATION HOURS	EoD

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code
1.4		rptName	String			Report Name

1.5	rptType	String	“Intraday” “EndOfDay”		Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate			Session date
1.7	rptPrntRunDat	Timestamp			Report creation date and time
2	**PSA Amount**				**Market capacity and illiquidity cost overrun**
2.1	Currency pair	String		"Currency1/Currency2" Where currencies are ISO codes (3 characters)	Identifies the currency pair of the generics swaps to which the parameterization applies. They are the same in the single-currency case. This field, along with the following, identify an ATP parameterization.
2.2	Product Type	String	"SWAP" "FWNDF"		Determines the product type of the generics to which the parameterization applies. If FWNDF is FWNDF the parameterization applies to generics that are Forward NDF Currency1/Currency2 This field together with the previous one identify the Liquid Margin parameterization.
2.3	Bucket period	char	“D” “W” “M” “Y”		The period of the bucket in which coverage is performed. In BMEC Clearing “Y”

2.3	Bucket multiplier	int		Positive Integer	Multiplier of the period of the bucket in which coverage is performed.
2.4	Netting	char	"S" = Yes "N" = No		Indicator if the bucket can be netted in which coverage is performed
2.5	NominalMax	char	"S" = Yes "N" = No		Maximum size to market nominal in Bucket. It might not be the same for all records in the same bucket.
2.6	Notional interval	float			The value of this field by NominalMax marks the limit with the next nominal tranche
2.7	LiquidityMultiplier	int		Positive Integer	Liquidity Multiplier. Applicable both to "Liquidity Cost Tables" where the tranches are based on nominal and to those based on sensitivity.
3	**MULTICURRENCY EXTENSION**				**Additional data to support the multicurrency PSA model**
3.1	Liquidity Cost Table name	String			Descriptive name of the Liquidity Cost Table
3.2	Liquidity Cost Table Currency	Currency	ISO currency code	3 characters	Currency of the Liquidity Cost Table
3.3	"Liquidity Cost Table" Type	String	"Basis_xIBOR" "XIBOR" "OIS"		Swap type applied to the Liquidity Cost Table

			"Basis_xIBOR_OIS" "Basis_OIS_OIS"	
3.4	Generic	String		Generic nomenclature associated with the Liquidity Cost Table. Note: for any combinations with 6M, a single survey will be performed but results will be provided per specific generic (so all will be equal).
3.5	PV01Max	float		Maximum size to the market sensitivity in the corresponding bucket. It can vary between buckets
3.6	PV01Interval	int		Tranche multiplier of PV01Max. The value of this field multiplied by PV01Max marks the limit with the next sensitivity tranche.

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1	**ACCOUNT**					**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code
1.4		rptName	String			Report Name

1.5	rptType	String	“Intraday” “EndOfDay”		Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate			Session date
1.7	rptPrntRunDat	Timestamp			Report creation date and time
2	**GENERIC**				**Features of generic hedging products**
2.1	Risk Factor	String	"BAS" "IRT" "XRT"		Risk factor for which the generic swap should be used "BAS" -> Basis "IRT" -> Interest Rate "XRT" -> Exchange
2.2	Risk Currency pair	String		"Currency1/Currency2" where currency currency ISO codes (3 characters)	Risk factor currencies. If the risk factor is "IRT" Currency1 must be equal to Currency2. If the risk factor is "BAS" the risk is that of the basis from Currency1 to Currency2. If the risk factor is "XRT" the risk is that of the exchange rate of Currency1 to Currency2.
2.3	Generic Product Type	String	“SWAP”		Generic product type. For BME Clearing always SWAP

			“FW” “NDF”		
2.4	Swap type	String			I.e: SWAP_OIS, SWAP_VANILLA…
2.5	Settlement Currency	Currency	ISO currency code	3 characters	Settlement currency of the operation
2.6	Swap Leg 1 Currency	Currency	ISO currency code	3 characters	Leg currency 1
2.7	Swap Leg 1 Payment Period	char	“D” “W” “M” “Y”		Payment period
2.8	Swap Leg 1 Payment Multiplier	int		Positive integer	Multiplier to be applied to the payment period
2.9	Swap Leg 1 Index	String			Reference index used for leg
2.10	Swap Leg 1 Day Count	String			Day Count Convention used on the leg

2.11	Swap Leg 1 Business Centers	String		string(4) separated by character |	Business centers that rule the Leg's payment schedule
2.12	Swap Leg 1 Calculation Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business day convention for the end dates of coupon calculation periods in Leg 1. It also applies in the determination of start and expiration dates.
2.13	Swap Leg 1 Payment Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business Day Convention for coupon payment dates on Leg 1
2.14	Swap Leg 1 Payment Days Offset	int			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. Always report whwn applicable. For example, if the payment leg is 0 days, this field should display zero as an integer and not be left blank.
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.

					(Note: n/a for BMEC Swaps Segment)
2.16	Swap Leg 1 Exchange Rate Fixing Lag Period	char	"D" "W" "M" "Y"		Next to the next field, offset fixing the exchange rate with respect to the payment dates for the Leg 1 (Note: n/a for BMEC Swaps Segment)
2.17	Swap Leg 1 Exchange Rate Fixing Lag PeriodMultiplier	int		Positive Integer	Next to the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg 1 (Note: n/a for BMEC Swaps Segment)
2.18	Swap Leg 2 Currency	Currency	ISO currency code	3 characters	Leg currency 2
2.19	Swap Leg 2 Payment Period	char	"D" "W" "M" "Y"		Payment period
2.20	Swap Leg 2 Payment Multiplier	int		Positive integer	Multiplier to be applied to the payment period

2.21	Swap Leg 2 Index	String			Reference index used for leg
2.22	Swap Leg 2 Day Count	String			Day Count Convention used on the leg
2.23	Swap Leg 2 Business Centers	String		string(4) separated by character |	Business centers that rule the Leg's payment schedule
2.24	Swap Leg 2 Calculation Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business day convention for the end dates of coupon calculation periods in the Leg 2. It also applies in the determination of start and expiration dates.
2.25	Swap Leg 2 Payment Business Day Convention	String	"FOLLOWING" "MODFOLLOWING" "PRECEDING" "NONE"		Business day convention for coupon payment dates on the Leg 2.
2.26	Swap Leg 2 Payment Days Offset	int			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.

					Always report when applicable. For example, if the payment leg is 0 days, this field should display zero as an integer and not be left blank.
2.27	Swap Leg 2 Exchange Rate Index	String			The name of the exchange rate index from the currency from leg 1 to the settlement currency. This field and the following ones referring to this exchange rate will go blank if both currencies are the same. (Note: n/a for BMEC Swaps Segment)
2.28	Swap Leg 2 Exchange Rate Fixing Lag Period	char	"D" "W" "M" "Y"		Next to the next field, offset fixing the exchange rate with respect to the payment dates for the Leg 1 (Note: n/a for BMEC Swaps Segment)
2.29	Swap Leg 2 Exchange Rate Fixing Lag PeriodMultiplier	int		Positive integer	Next to the previous field, offset fixing the exchange rate with respect to the payment dates for the Leg 1. (Note: n/a for BMEC Swaps Segment)
2.30	Swap Notional Currency	Currency	ISO currency code	3 characters	Currency 1 or Currency2
2.31	Swap Notional	float			Generic Amount

2.32	Forward maturity period	char	“D” “W” “M” “Y”		Corresponding to the duration of the forward contract
2.33	Forward maturity period multiplier	int		Positive integer	Corresponding to the duration of the forward contract
2.34	Effective Date Offset	int			Offset from session date to generic start date. Tipically this data is 2 days for operations referenced to EURIBOR, NIBOR and STIBOR; 0 days for CIBOR; and 0 days for operations referenced to CORRA, DESTR, SARON, EUROSTR, SONIA, NOWA, SWESTR, SOFR, ansd FEDFUNDS.
2.35	Basis spread leg	String	"LEG1" "LEG2"		In the case of generic Basis this field specifies on which leg -both are of variable type- the spread calculated to cancel the npv of the generic must be applied.
3	**MULTICURRENCY EXTENSION**				**Additional data to support the multicurrency psa model**
3.1	Generic Type	String			Generic swap instrument Type according to section 3.2 of circular “Procedure for Initial Margin Calculation”.

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1	**ACCOUNT**					**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String			Segment
1.3		rptCod	String			Report Code
1.4		rptName	String			Report Name

1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Report Data Session Date
1.7	rptPrntRunDat	Timestamp		Report creation date and time
2	**GENERAL DATA**			
2.1	Rate Type	String	"IRT" "XRT"	If "IRT" the fields in section 4 will go blankIf "XRT" the fields in section 3 will go blank
2.2	Scenario Type	String		HIS = Historical, HYP = Hypothetical
2.3	Scenario Date	LocalDate		Scenario date Blank for hypothetical scenarios
2.4	Scenario ID	String		Scenario date for Historical Scenario name for hypothetical scenarios
3	**INTEREST RATES SCENARIO**			**Curve data**
3.1	Curve Name	String		Curve name
3.2	Index ID	String		The identifier of the curve's benchmark. The one specified in CFIXING. Determine the currency and calendar.

3.3	Index Currency	Currency	ISO currency code	3 characters	Index currency
3.4	KnotPoint Period	char	"D" "W" "M" "Y"		
3.5	KnotPoint Multiplier	int		Positive integer	
3.6	KnotPoint Symbol	String			Ej: O/N, 1M,...
3.7	KnotPoint Maturity Date	LocalDate			KnotPoint expiration date
3.8	IRT Shift Scalated	float			Scaled value Blank for hypothetical scenarios Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.
3.9	IRT Shift NonScalated	float			Value on scale Type expressed as one: 0.05 equals 5% with a maximum of 15 decimal places.
4	**EXCHANGE RATE SCENARIO**				**Scenario Data**
4.1	Currency pair	String			Source Currency/Destination Currency

4.2	XRT Shift Scaled	float	"Currency1/Currency2" where currency are ISO currency codes (3 characters)	It is expressed in absolute value
4.3	XRT Shift non Scaled	float		It is expressed in absolute value
5	**MULTICURRENCY EXTENSION**			**Multicurrency Data for Curve Scenarios (field Section 3, IRT scenarios)**
5.1	Conversion Exchange Rate	float	Maximum 6 decimal places	Apply to all IRT scenarios. CCY to EUR convention
5.2	Fx Return	float		Apply only to Historical scenarios. CCY to EUR convention. Expressed in relative value
5.3	Downward FX Shock	float		Apply only to hypothetical scenarios. CCY to EUR convention. Expressed in relative value[1]
5.4	Upward FX Shock	float		Apply only to hypothetical scenarios. CCY to EUR convention. Expressed in relative value [1]

[1] If a Hypothetical Scenario is defined by ESMA, then either Downward or Upward FX Shock will be informed. For any other Hypothetical Scenario, both fields will contain data.

MARGIN FILES

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		ACCOUNT				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment

1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	Timestamp		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Clearing the report contains the operations of its accounts (own and clients; memId = CCPMember). If CCPMember is Clearer the report contains, in addition to the operations of its accounts, the operations of the accounts of other members of which it is compensator (memID != CCPMember, but ClearingMemberId = CCPMember)
2	**COMPENSATION GROUP**			
2.1	SwapClearingGroup	String(12)		The collateral calculation model applies to a clearing group
3	**PARAMETERIZATION MARGINS**			

3.1	MRiesgo	Float	With a maximum of 3 decimal places	Credit Risk Multiplier Reported only in Clearing Member reports
3.2	Mpor House	Positive integer		Number of days Mpor House
3.3	Mpor Client	Positive integer		Number of days Mper Client
3.4	Hvar	float		HVAR Confidence Level Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 4 decimal places.
3.5	Es	float		ES Confidence level Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 4 decimal places
3.6	NonScaledScenariosNumber	int	Positive integer	Number of unscaled scenarios
3.7	NonScaledScenariosNumberFV	int	Positive integer	Number of non-scaled scenarios to perform FV
3.8	ScaledScenariosNumber	int	Positive integer	Number of scaled scenarios
3.9	ScaledScenariosNumberFV	int	Positive integer	Number of scaled scenarios to perform FV

3.10	IM Floor Factor	float	Rate expressed as a pecentage of 1: 0.05 equals 5% with a maximum of 4 decimal places.

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment

1.3	rptCod	String		Report Code
1.4	rptName	String		Report Name
1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	TimeStamp		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Compensating the report contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the information of its accounts, the information of the accounts of other members of which it is compensated (MarginAccountMember = CCPMember, but ClearingMember = CCPMember)
2	**MARGIN ACCOUNT + COMPENSATION GROUP**			**As many accounts as the member has in alphabetical order**
2.1	MarginAccountMember	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	MarginAccount	String(12)		CCP Account Code

2.4	LEI	String(20)			LEI of the entity in whose name the account is stablished
2.5	SwapClearingGroup	String(12)			Clearing group corresponding to the swap portfolio associated with the account
3	**RISK TYPE**				**Sensitivity to changes in the interest rate**
3.1	Risk Factor	String	“BAS” “IRT” “XRT”		Risk Factor "BAS" -> Basis"IRT" -> Interest Rate"XRT" -> Exchange Rate"IBRLIBOR" -> Colombia IBRLIBOR Curve
3.2	Risk Currency Pair	String		"Currency1/Currency2" where currency are ISO currency codes (3 digits)	Risk factor currencies. If the risk type is "IRT" Currency1 must be equal to Currency2. If the risk type is "BAS" the risk is that of the basis of Currency1 to Currency2. If the risk rate is "XRT" the risk is that of the exchange rate of Currency1 to Currency2. If the risk type is "IBRLIBOR" Currency1 and Currency2 are USD
4	**SENSITIVITY**				
4.1	Index ID	String			The identifier of the benchmark. No: IBR_3M, BASIS_USD_COP, XRATE_USD_COP
4.2	Calculate date	LocalDate			Date of calculation

4.3	Tenor maturity date	LocalDate			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	int		Positive Integer	Days to the expiration date of the tenor
4.5	Tenor period	char	"D" "W" "M" "Y"		
4.6	Tenor multiplier	int		Positive Integer	
4.7	Tenor symbol	String			Tenor. Ex: O/W, 1M,...
4.8	Delta/Gamma Currency	Currency	ISO currency code	3 characters	Delta and Gamma data currency
4.9	Zero Delta	float		With a maximum of 10 decimal places.	Value of the delta
4.10	Zero Gamma	float		With a maximum of 10 decimal places.	Value of the gamma

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

#	* FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1	**ACCOUNT**				**Elements that make up the header of the report**
1.1	exchName	String			ClearingHouseId, CCP Name or Short Code
1.2	contractGroup	String(2)			Segment
1.3	rptCod	String			Report Code

1.4	rptName	String		Report Name
1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	TimeStamp		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Compensating the report contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the information of its accounts, the information of the accounts of other members of which it is compensated (MarginAccountMember = CCPMember, but ClearingMember = CCPMember)
2	**MARGIN ACCOUNT + COMPENSATION GROUP**			**As many accounts as the member has in alphabetical order**
2.1	MarginAccountMember	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	MarginAccount	String(12)		CCP Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is

2.5	SwapClearingGroup	String(12)			Clearing group corresponding to the swap portfolio associated with the account
3	**BUCKET - MARGIN INCREASE - SENSITIVITIES**				**Increased MI and portfolio sensitivities per bucket**
3.1	Bucket period	String	"D" "M" "W" "Y"		The period of the bucket in which coverage is performed. Blank if Risk type = "XRT".
3.2	Bucket multiplier	int		Positive Integer	Multiplier of the period of the bucket in which coverage is performed. Blank if Risk type = "XRT".
3.3	Bucket IM Increment	float			Total increase—contributed by all risk factors—of the MI in the bucket
3.4	Risk Factor	String	"BAS" "IRT" "XRT"		Risk Factor "BAS" -> Basis"IRT" -> Interest Rate"XRT" -> Exchange Rate"IBRLIBOR" -> Colombia IBRLIBOR Curve
3.5	Risk Currency Pair	String		"Currency1/Currency2" where currency are ISO currency codes (3 digits)	Risk factor currencies. If the risk type is "IRT" Currency1 must be equal to Currency2. If the risk type is "BAS" the risk is that of the basis of Currency1 to Currency2.

					If the risk rate is "XRT" the risk is that of the exchange rate of Currency1 to Currency2. If the risk type is "IBRLIBOR" Currency1 and Currency2 are USD.
3.6	PV01 Currency	Currency			Currency in which the following 2 fields are provided
3.7	PV01 porfolio	float		With a maximum of 10 decimal places.	Sensitivity of the portfolio -before its coverage- in the bucket
3.8	PV01 hedging	float		With a maximum of 10 decimal places.	Sensitivity of coverage generics in the bucket. Includes the sensitivity of generics used to cover longer-term buckets.
3.9	RC	float		With a maximum of 10 decimal places.	Coverage Ratio. Specific to the generic entered to perform coverage in the bucket.
3.10	Notional Currency	Currency	ISO currency code	3 characters	Currency of the theoretical Nominal of the Generic Coverage.
3.11	Notional	float		With a maximum of 10 decimal places.	Nominal theoretical of the Generic Coverage. Specific to the generic entered to perform coverage in the bucket.
3.12	Additional liquidity cost	float		With a maximum of 10 decimal places.	Surcharge for covering the exact IRS hedging amount
4	**MULTICURRENCY EXTENSION**				**Additional data to support the multicurrency model**

4.1	Strategy Type	String	"Strategy 1" "Strategy 2"		Indicates PSA hedging strategy applied to the calculation.
4.2	Generic Instrument	String			Types of generic swap instruments according to section 3.2 of circular "Procedure for Initial Margin Calculation". Generic Instrument Data can be found in file CGENERICPRODUCTS
4.3	UPSA	float			Unnetted PSA
4.4	ConversionExchangeRate	float		With a maximum of 6 decimal places	FX applied to convert the currency value to Euro. CCY to EUR convention
4.5	FX Haircut	float		With a maximum of 6 decimal places	FX Haircut to convert currency value to Euro

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code

1.4	rptName	String		Report Name
1.5	rptType	String	“Intraday” “EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	Timestamp		Report creation date and time
1.8	CCPMember	String		Code of the member receiving the report. If CCPMember is Non-Compensating the report contains the information of its accounts (own and clients; MarginAccountMember = CCPMember). If CCPMember is a Clearer, the report contains, in addition to the information of its accounts, the information of the accounts of other members of which it is compensated (MarginAccountMember = CCPMember, but ClearingMember = CCPMember)
2	**MARGIN ACCOUNT + COMPENSATION GROUP**			**As many accounts as the member has in alphabetical order**
2.1	MarginAccountMember	String		Member Code
2.2	ClearingMember	String		Clearing Member Code
2.3	MarginAccount	String(12)		CCP Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is

2.5	SwapClearingGroup	String(12)			Clearing group corresponding to the swap portfolio associated with the account
3	**TOTAL NPV + INITIAL MARGIN + VARIATION MARGIN**				**Total NPV, Initial Margin and Variation Account Margin**
3.1	Currency	Currency	ISO currency code	3 characters	Currency of risk data below
3.2	NPV	float			Today Net present value
3.3	NPV D-1	float			Net Present Value of D-1 (previous session)
3.4	Porfolio PAI	float			PAI of the Porfolio
3.5	VM	float			Variation margin
3.6	VM D-1	float			Variation margin from D-1 (previous session)
3.7	Initial Margin	float			Initial margin (Base initial margin. It does not include solvency, PSA or OPSM). Specifically, this amount corresponds to the concept "Intermediary Base IM" and therefore considers IM Floor.
3.8	Initial Margin D-1	float			Initial margin from previous session. (Base initial margin. It does not include solvency, PSA or OPSM). Specifically, this amount corresponds to the concept "Intermediary Base IM" and therefore considers the IM Floor.

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_Floor"[2]	IM calculation method.
3.10	ES Value	float		Value of Expected Shortfall at CM level
3.11	HVaR Value	float		Value of Historical VaR at CM level
3.12	PSA Amount	float		Increased MI due to Liquidity Surcharge Add-on IM-base due to PSA
3.13	InfoType	String		The possible values are "INFO_CP_CM" and "INFO_CC_CM", which indicate that the data in this row are associated with the entire portfolio, with all figures denominated in EUR. "INFO_CP_CM" refers to a house account, whereas "INFO_CC_CM" pertains to a client account. "INFO_CCY_CP_CM" and "INFO_CCY_CC_CM" refer to sub-portfolios with transactions in the currency specified in the

2 In cases where the IM amount is obtained by applying IM Floor calcualtion

					"currency"' column, maintaining the same distinction between house and client accounts as previously mentioned.
4	**MULTICURRENCY EXTENSION**				**Additional data to support the multicurrency model. Also, there are as many rows as currencies in which there is a position for the Margin Account.**
4.1	IM Floor	float			Portfolio Margining offset according to section 1.6 of the circular. Only apply to "INFO_CP_CM" and "INFO_CC_CM". This amount is expressed in the currency EUR.
4.2	IM Floor Breakdown	float			"For 'INFO_CCY_CP_CM' and 'INFO_CCY_CC_CM', this value applies to the sub-portfolio (CCY), with CCY being the currency that appears in the column 3.1 ("Currency"), although the figure expressed in this column 4.2 is always in EUR. For 'INFO_CP_CM' and 'INFO_CC_CM', this field reflects the sum of the relevant breakdown values.
4.3	IM Floor Breakdown Currency	Currency	ISO Currency Code	3 characters	Always in EUR, as this is the currency specified by the multi-currency Risk methodology for calculations.
4.4	PSA Breakdown	float			PSA amount breakdown by currency. Only apply to "INFO_CCY_CP_CM" and "INFO_CCY_CC_CM". This amount is expressed in the currency specified in field 3.1 "Currency".

4.5	OPSM	float			OPSM in EUR to include as IM (always as risk increment). Only apply to “INFO_CP_CM” and “INFO_CC_CM”. This amount is expressed in the currency EUR.
4.6	Raw OPSM Breakdown	float			Raw OPSM at currency level, if applicable. Can be positive or negative. Only apply to “INFO_CCY_CP_CM” and “INFO_CCY_CC_CM”. This amount is expressed in the currency specified in field 3.1 “Currency”.
4.7	Currency-Specific OPSM Justification	String	“T+2” “Holidays”		This field applies only if there is a Raw OPSM Breakdown amount.
4.8	ConversionExchangeRate	float		Maximum 6 decimal places	Only apply to “INFO_CCY_CP_CM” and “INFO_CCY_CC_CM”. FX Haircut to convert currency value to Euro. CCY to EUR convention
4.9	FX Haircut	float		Maximum 6 decimal places	Only apply to “INFO_CCY_CP_CM” and “INFO_CCY_CC_CM”. FX Haircut to convert currency value to Euro. CCY to EUR convention
4.10	IM Total	float			Initial Margin (includes base IM +solvency + PSA + OPSM) Only apply to “INFO_CP_CM” and “INFO_CC_CM”. This amount is expressed in the currency EUR.
4.11	IM Total D-1	float			Initial Margin previous session (includes base +solvency + PSA + OPSM.

	Only apply to “INFO_CP_CM” and “INFO_CC_CM”. This amount is expressed in the currency EUR.

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

#	*	FIELD	TYPE	VALID VALUES	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code
1.4		rptName	String			Report Name
1.5		rptType	String	“Intraday” “EndOfDay”		Intraday = Intraday, EndOfDay = End of session

1.6	rptSessionDate	LocalDate			Session date
1.7	rptPrntRunDat	Timestamp			Report creation date and time
1.8	CCPMember	String			The report contains, in addition to the information of your accounts, the information of the accounts of other members of whom you are compensated (MarginAccountMember = CCPMember, but ClearingMember = CCPMember)
2	**MARGIN ACCOUNT + COMPENSATION GROUP**				**As many accounts as the member has in alphabetical order**
2.1	MarginAccountMember	String			Member Code
2.2	ClearingMember	String			Clearing Member Code
2.3	MarginAccount	String(12)			CCP Account Code
2.4	LEI	String(20)			LEI of the entity in whose name the account is
2.5	SwapClearingGroup	String(12)			Clearing group corresponding to the swap portfolio associated with the account
3	**TEST DATA**				**Stress Test Data**
3.1	Currency	Currency	ISO currency code	3 characters	Currency. EUR for InfoType= "RST_CM", "ARC_MC", "INFO_CP_CM" and "INFO_CC_CM". The

				corresponding currency (""CCY") for InfoType = "INFO_CCY_CP_CM" and "INFO_CCY_CC_CM".
3.2	InfoType	String	"INFO_CP_CM" "INFO_CC_CM" "ARC_CM" "RST_CM" "INFO_CCY_CP_CM" "INFO_CCY_CC_CM"	"INFO_CP_CM" and "INFO_CC_CM" indicate that the data in this row are associated with the entire portfolio, with all figures denominated in EUR. "INFO_CP_CM" refers to a house account, whereas "INFO_CC_CM" pertains to a client account. "INFO_CCY_CP_CM" and "INFO_CCY_CC_CM" refer to sub-portfolios with transactions in the currency specified in the "currency"' column, maintaining the same distinction between house and client accounts as previously mentioned.
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.
3.4	WorstScenario Margin	float		Worst-case scenario margin. If negative is a loss, if positive a gain. For InfoType "INFO_CCY_CP_CM" and "INFO_CCY_CC_CM" the amount is in the currency "CCY" defined in field "Currency" (3.1)
3.5	Initial Margin	float		Final amount of the initial margin (IM)
3.6	Stress Test Risk (STLOIM)	float		Risk in a situation of stress test (Stress test lost over IM). If positive a loss. Only applicable to "INFO_CP_CM" and "INFO_CC_CM" infotypes

3.7	Adjustment by Clearing Member Concentration Risk	float		Clearing Member's concentration risk adjustment
3.8	Clearing Member Stress Test Risk	float		Clearing Member Stress Risk
4	**MULTICURRENCY EXTENSION**			**Additional data to support the multicurrency model**
4.1	ConversionExchange Rate	float	Maximum 6 decimal places	Apply to all scenarios for InfoType: "INFO_CCY_CP_CM" and "INFO_CCY_CC_CM". CCY to EUR convention.
4.2	FX Return	float	Maximum 6 decimal places	Apply only to Historical scenarios and InfoType = " INFO_CCY_CP_CM" and "INFO_CCY_CC_CM". CCY to EUR convention. It is expressed in relative value
4.3	Downward FX Shock	float		Apply only to hypothetical scenarios and InfoType = " INFO_CCY_CP_CM" and "INFO_CCY_CC_CM, including "ESMA Scenario". CCY to EUR convention. It is expressed in relative value
4.4	Upward FX Shock	float		Apply only to hypothetical scenarios and InfoType = " INFO_CCY_CP_CM" and "INFO_CCY_CC_CM, excluding "ESMA Scenario". CCY to EUR convention. It is expressed in relative value

FILE NAME	CWORSTSCENARIOS
FILE CODE	REP-MAR-006
DESCRIPTION	The 20 (twenty) 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	RESTRICTIONS	DESCRIPTION
1		ACCOUNT				**Elements that make up the header of the report**
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code
1.4		rptName	String			Report Name
1.5		rptType	String	“Intraday” “EndOfDay”		Intraday = Intraday, EndOfDay = End of session

1.6	rptSessionDate	LocalDate	Session date
1.7	rptPrntRunDat	Timestamp	Report creation date and time
1.8	CCPMember	String	The report contains, in addition to the information of your accounts, the information of the accounts of other members of whom you are 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
2.2	ClearingMember	String	Clearing Member Code
2.3	MarginAccount	String(12)	CCP Account Code
2.4	LEI	String(20)	LEI of the entity in whose name the account is
2.5	SwapClearingGroup	String(12)	Clearing group corresponding to the swap portfolio associated with the account
3	**SCENARIOS**		**Scenario Data**
3.1	Scenario Name	String	Scenario name

3.2	Scenario ID	String		Scenario ID
3.3	Scenario Type	String		Scenario type: Scaled (ES); NS: NonScaled (Hvar)
3.4	Scenario Amount	float		Portfolio Loss/Profit for the scenario. This figure is always in EUR, regardless of the value in the field "IM component"
4	**MULTICURRENCY EXTENSION**			**Additional data to support the multicurrency model**
				"Base" "Initial Margin (IM) calculation for the entire portfolio.
4.1	IM Component	String		'PM-CCY' Portfolio Margining - Calculation of the IM for each sub-portfolio associated with a specific currency (CCY). It is important to note that, although the data displayed in the "Scenario Amount" field is in Euros, the calculation is performed at the sub-portfolio level for a particular CCY. For example, PM-CAD refers to the calculation of the Initial Margin as per section 1.6 of the circular, specifically for the sub-portfolio under the LEI that consists of trades denominated in CAD.
4.2	Ordinal Scenario	Int	Positive integers	The ordinal number of this scenario is among the 20 worst calculated based on a full valuation, where 1 indicates the worst of the

			20 scenarios. The ordinal is determined at the component and scenario type level
4.3	Worst	String	Specify whether this scenario is included in the IM calculation. For the "Scaled(ES) scenario type, according to the current circular at the time of writing, it includes the top 5 worst scenarios. For "non-scaled (hvar)" scenarios, it is ranked as the 11th worst.

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	RESTRICTIONS	DESCRIPTION
1		**ACCOUNT**				
1.1		exchName	String			ClearingHouseId, CCP Name or Short Code
1.2		contractGroup	String(2)			Segment
1.3		rptCod	String			Report Code
1.4		rptName	String			Report Name

1.5/	rptType	String	“Intraday” “ EndOfDay”	Intraday = Intraday, EndOfDay = End of session
1.6	rptSessionDate	LocalDate		Session date
1.7	rptPrntRunDat	Timestamp		Report creation date and time
1.8	CCPMember	String		The report contains, in addition to the information of your accounts, the information of the accounts of other members of whom you are 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
2.2	ClearingMember	String		Clearing Member Code
2.3	MarginAccount	String(12)		CCP Account Code
2.4	LEI	String(20)		LEI of the entity in whose name the account is
2.5	SwapClearingGroup	String(12)		Clearing group corresponding to the swap portfolio associated with the account
3	**BACKTEST**			**Backtest Data**

3.1	IMBase	float		Base IM of the portfolio in t – MPOR. Only for INFOtype "INFO_CC_CM" and "INFO_CP_CM"
				In the case of InfoType="INFO_CCY_CC_CM" or "INFO_CCY_CP_CM"', this amount equals the sum of the values in the columns "NPV(D)" plus "Coupons and Considerations", minus the value in column "NPV(D-MPOR)". This figure can be either positive or negative.
3.2	Maximum Risk	float		For "INFO_CC_CM" and "INFO_CP_CM", the value of this field is calculated in two steps: (1) the sum of the corresponding values at the "INFO_CCY_CC_CM" and "INFO_CCY_CP_CM" levels is calculated and converted to euros using the FX rate found in column Conversion Exchange Rate(D). (2) the final value is the minimum between the previous figure and zero. Therefore, this value cannot be positive.
3.3	Uncovered risk/backtest	float		Min(IMBase + Maximum risk, 0). Only for INFOTYPE" INFO_CC_CM" and "INFO_CP_CM"
3.4	NPV (D)	float		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t
3.5	NPV (D-MPOR)	float		NPV of the portfolio of t - MPOR (t-5 or t-7) valuated in t-MPOR
3.6	Coupons & Considerations	float		Total sum of coupons and considerations paid between "D-MPOR-1" and "'D". This value is reported only when InfoType= "INFO_CCY_CC_CM" or "INFO_CCY_CP_CM". It is NOT reported when InfoType= "INFO_CC_CM" or "INFO_CP_CM". If the MPOR for the House account is 5,

					this field will include the sum of coupons & considerations paid from “D-4” to “D” inclusive. If the MPOR for the client account is 7, this field will include the sum of coupons & considerations paid from “D-6” to “D”, inclusive.
4	**MULTICURRENCY EXTENSION**				**Additional data to support the multicurrency model**
4.1	InfoType	String			“INFO_CCY_CC_CM”: Information related to the sub-portfolio of trades denominated in “currency” field, for a client account. “INFO_CCY_CP_CM”: Information related to the sub-portfolio of trades denominated in “currency” field, for a proprietary account. “INFO_CC_CM”: Information related to a multi-currency portfolio for a client account. “INFO_CP_CM”: Information related to a multi-currency portfolio for a proprietary account.
4.2	Currency	Currency	ISO Currency Code	3 characters	Currency. EUR for InfoType=“INFO_CP_CM” and “INFO_CC_CM”. The corresponding currency for InfoType = “INFO_CCY_CP_CM” and “INFO_CCY_CC_CM”.
4.3	Conversion Exchange Rate(D)	float		Maximum 6 decimal places	FX spot CCY to EUR in the EOD of day D. Convention CCYEUR.

CONTRACT CODIFICATION

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

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

Where:

PRODUCT CODE

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

	Product
CSW	Coupon Swap - Fixed Floating
ZCS	Zero Coupon Exchange
FRA	Forward Rate Agreement
BSW	Basis Swap – Floating Floating
OIS	Overnight indexed swap

EXPIRATION CODE

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

	Expiration
01D	1 Day
02D	2 Day
01W	1 Week
01M	1 Months
02M	2 Months
03M	3 Months

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

FLOATING REFERENCE CODE

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

Variable reference			
Currency	Floating Index	Id_swap	Reference
EUR	EURSTR	E	EST
EUR	EURIBOR 1M	E	E1M
EUR	EURIBOR 3M	E	E3M
EUR	EURIBOR 6M	E	E6M
EUR	EURIBOR 1Y	E	E1Y
CAD	CORRA	C	CRA
DKK	DESTR	D	DTR
DKK	CIBOR 3M	D	D3M

DKK	CIBOR 6M	D	D6M
SEK	SWESTR	S	SWR
SEK	STIBOR 3M	S	S3M
NOK	NOWA	N	NWA
NOK	NIBOR 3M	N	N3M
NOK	NIBOR 6M	N	N6M
GBP	SONIA	S	SON
CHF	SARON	S	SRN
USD	SOFR	U	UFR
USD	FEDFUND	U	UFD

Here are several examples in this table:

Code	Description
CSW10YE6M	Coupon swap plain vanilla a 10 años contra Euribor 6m
BSW11YE6ME1Y	Basis swap a 11 años Euribor 6m contra Euribor 1y
FRA04ME6M	FRA 4x10 a 4 meses contra Euribor 6m
OIS06YEST	OIS a 6 años referenciado a EuroSTR
ZCS10YE3M	Swap Zero Coupon a 10y contra E3m
OIS05YCRA	OIS a 5 años referenciado a CORRA
CSW10YD3M	Coupon swap plain vanilla a 10 años contra CIBOR3M
BSW11YD3MD6M	Basis swap a 11 años CIBOR 3M contra CIBOR 6M

FRA04MD6M	FRA 4x10 a 4 meses contra CIBOR 6M
OIS06YDTR	OIS a 6 años referenciado a DESTR
ZCS10YD3M	Swap Zero Coupon a 10y contra CIBOR 3M
CSW10YS3M	Coupon swap plain vanilla a 10 años contra STIBOR 3M
BSW11YS3MSWR	Basis swap a 11 años STIBOR 3M contra SWESTR
FRA04MS3M	FRA 4x10 a 4 meses contra STIBOR 3M
OIS06YSWR	OIS a 6 años referenciado a SWESTR
ZCS10YS3M	Swap Zero Coupon a 10y contra STIBOR 3M
CSW10YN3M	Coupon swap plain vanilla a 10 años contra NIBOR 3M
BSW11YN3MN6M	Basis swap a 11 años NIBOR 3M contra NIBOR 6M
FRA04MN6M	FRA 4x10 a 4 meses contra NIBOR 6M
OIS06YNWA	OIS a 6 años referenciado a NOWA
ZCS10YN3M	Swap Zero Coupon a 10y contra NIBOR 3M
OIS15YSON	OIS a 15 años referenciado a SONIA
OIS05YSRN	OIS a 1 año referenciado a SARON
OIS06YUFR	OIS a 6 años referenciado a SOFR
OIS10YUFD	OIS a 10 años referenciado a FedFund
BSW15YUFRUFD	Basis swap a 15 años SOFR contra FedFund