MeffStation
Raw Data Files Clearing

BME CLEARING S/MART v12.34

BME CLEARING

August 2025

Changes Record

UPDATED DATE	VERSION	DESCRIPTION	AUTHOR
October 9, 2023	11.27	Changes in files CPLEDGES, CALLOCAS and CALLOCBs. New file CCOLLATERALFEES.	BME Clearing Architecture
January 10, 2024	11.30	Changes in files CCPCOLLATERALFEES, CPHYSDEL, CDELIVESETTL and CPHYSDELDETS. New file CPHYSDELFEES.	BME Clearing Architecture
February 21, 2024	11.30	Changes in files CASHMOVBRKD, CCPCASHMOVCC, CCPALLOCAS, CCPMARGINSCLM and CCPCASHMOVCLM. Changes in file CCPCOLLATERALFEES	BME Clearing Architecture
March 14, 2023	11.32	Changes in file CVALARRAYS. Changes in file CCONTRSTAT. Changes in file CCPCOLLATERALFEES.	BME Clearing Architecture
April 17, 2024	12.32	Changes in file CMARGINACCOUNTS. Due to internal reasons there is a change in the Document numbering.	BME Clearing Architecture
July 8, 2024	12.33	Changes in files CCONTRSTAT and CVARMARGIN	BME Clearing Architecture
November 2024	12.34	New key field in CFEESBRKD	BME Clearing Architecture
January 9, 2025	12.34	New values admitted and new descriptions in field Periodicity in CCONTRTYP	BME Clearing Architecture

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File index

1 Introduction

1.1 Scope

The purpose of this document is to provide a technical description of the data files that can be generated from a BME CLEARING terminal with clearing functions.

This information will be provided in plain files, with their definition provided later in this document.

1.2 Structure of document

The first chapter contains general information about this document, including technical details on the format of files, the nature of the record delimiters, etc.

The remaining chapters define the files, grouping them functionally.

- General data: characteristics of the Clearing House and the contracts.
- Daily data information: public clearing related data.
- Private configuration data: characteristics of the configuration of accounts (position accounts, margin accounts and collateral accounts) and Give-Up references of a member.
- Data for margin calculation: parameters of the algorithms for calculation and offsetting of margins, and valuations of prices and deltas.
- Data for margin calculation – scenario model: parameters of the algorithms for calculation of margins in the scenario model.
- Trades: detail of daily trades the previous session trades suitable to be transferred.
- Trade Management: assignments, transfers or Give-Ups.
- Open position: status of the position and adjustments made to it.
- Exercise – Expiration: exercise requests and possible delivery of stocks.
- Margin Pledged: data on the collateral pledged.
- Fees: data on the fee amounts and calculations.
- Results at Position Account level: data related to option premiums, valuation of futures, forwards and swaps.
- Results at the Margin Account level: data on the margins required and posted, as well as option premiums, fees and valuation of futures, forwards and swaps.
- Results at Collateral Account level: data related to margins required and posted.
- Results at the Second-Tier Register level: data at Position Account level on the margins required and pledged, as well as the trading, option premiums, valuation of futures and fees, and possible delivery of stocks.

- Results for Clearing Members: data at clearing member level on the margins required and pledged. Final data on cash movements and invoicing.

- Results for Payment Agents: files on the settlement cash movements for the treasury entity.

1.3 Conventions used in this document

1.3.1 Definition of files

For each file described in this document a table is included presenting the generic information of the file with the following format:

	(1)
Group	(2)
Description	(3)
Destinations	(4)
Privacy	(5)
Timing	(6)

(1) File name just as it is generated. All files have as extension the code of their corresponding environment (generically, "ch").
(2) Group that the file belongs to
(3) Description of the file
(4) Destinations of the file
(5) Indicates whether the file contains public or private data
(6) Indicates the time when the file is available, when its contents change and the method of updating the records

1.3.2 Flat file definitions

Flat file descriptions include another table describing the format and content of the fields that make up each of the records of the file.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
(1)	(2)	(3)	(4)	(5)	(6)

(1) – Number of field in the record. When it includes an “N” the field contains the number of times that the immediately following fields are repeated, in which an “R” is displayed in this column.
(2) - Contains “□” when the field forms part of the file key
(3) – Name of the field
(4) – Type of field as described in the section 1.3.4
(5) – Valid values or range of values
(6) – Description of the field

All the fields are separated by the semi-colon character (“;”).

All the records of each of the files are separated by the characters CR, LF.

1.3.3 XML file definitions

For XML files, the URL for XSD schema is provided as well as the version number applying. In addition, a table describing the format and content of the elements is included.

#	ELEMENT	VALID VALUES	DESCRIPTION
(1)	(2)	(3)	(4)

(1) Number of element in the definition table. For readability reasons multilevel numbering is used (e.g.: 1, 1.1, 1.2, 2, 3, 3.1, 3.2, 3.2.1, 3.2.2 ...). In the file the order of elements at the same level is not predetermined, since they are identified by the element name in the corresponding tag.
(2) Name of the field
(3) Valid values or range of values
(4) Description of the field

1.3.4 Data types

This section summarises the distinct types of data used in the description of each of the files.

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

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

- **float:** Sequence of digits, optionally with decimal comma and sign (ASCII characters "**-**" , "**0**" – "**9** and "**,**"); the absence of the decimal comma in the value of the field should be interpreted as the "float" representation of a whole value. All the float fields will have a maximum of **fifteen significant digits (the sign and the decimal comma are not counted)**. The number of decimals used will be a factor of the requirements of the trade. Note that the float values can represent figures that begin with zeros (that is "**00023**" = "**23**") and can contain or omit zeros at the end after the decimal comma (that is "**23,0**" = "**23,0000**" = "**23**").
  - **Qty:** Float field able to store a complete number (without decimals) of "contracts".
  - **Price:** Float field that represents a price. Note that the number of decimals may vary.
  - **Amt:** Float field that represents an amount. Note that the number of decimals may vary.

- **char:** field of a single character. It can contain any alphanumeric character or punctuation character except the delimiter. All the char fields are case sensitive (that is, **m** ≠ **M**) and are delimited by punctuation marks (**"**).

- **String:** Chain of alphanumeric characters. Can include any alphanumeric character or punctuation character except the delimiter. All the String fields are case sensitive (that is, **ref** ≠ **Ref**) and are delimited by punctuation 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 it will be specified clearly under the column "Valid values".
  - **Currency:** String field that represents a currency using the values defined in the standard ISO 4217 Currency code (3 characters).
    See "Table 1 – Currency codes" in document 'Codification Tables'.
  - **LocalDate:** Local date in YYYYMMDD format.
    Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.

- **LocalTime:** Local time of file generation in HH:MM:SS format
  Valid values: HH = 00-23, MM = 00-59, SS = 00-59

- **LongLocalTime:** Local time of file generation in HH:MM:SS.XXXXXX format
  Valid values: HH = 00-23, MM = 00-59, SS = 00-59, XXXXXX=000000-999999

1.4 Future versions of this document

1.4.1 New fields

Any new field will always be included at the end of the file affected, so that it has the least possible effect on those systems that have been developed taking the files included in this document as reference.

1.4.2 Fields deleted

Any field that is no longer available in a file will be replaced by a 'FILLER' field without content, which will facilitate compatibility between the previous version and the new version. In each case, the validity of compatibility between versions will be specified.

1.4.3 New files

This document can be modified in the future to include new files.

1.4.4 Highlighting changes

All changes will be shown shaded in grey. The text eliminated from the previous version will be shown using the crossed out font and shaded in grey.

2 General Data

This group contains files of a public nature that define the characteristics of the Clearing House and its contracts.

2.1 Clearing environment

CCLEARINGHOUSE.ch	
Group	General Data
Description	Generic information about the Clearing House
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	EnvironmentCode	String(2)		CCP or Contract Group code
3		EnvironmentDescription	String(75)		Description

2.2 Status

CSTATUS.ch	
Group	General Data
Description	General information about the status of the set of files
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Dynamic, it changes once the session finishes

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	EnvironmentCode	String(2)		CCP or Contract Group code
3		FileStatus	char	1: During Session 2: End of session	Status of files

2.3 Holidays

CHOLIDAYS.ch	
Group	General Data
Description	Calendar of settlement holidays
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	HolidayDate	LocalDate		Holiday date
4		RegistrationOpen	Char	S/N	Open for registration

2.4 Participating entities

CENTITIES.ch	
Group	General Data
Description	Public information on the entities that participate in the Clearing House
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	EntityCode	String(4)		Code of the Entity in the Contract Group
4		EntityType	char	see Table 8 in document 'Codification Tables'	Type of Entity
5		EntityDescription	String(75)		Name of the Entity
6		EntityECBCode	String(6)		Code of the Entity in the European Central Bank
7		LEI	String(20)		LEI of the Entity

2.5 Contract subgroups

CCONTRGRP.ch	
Group	General Data
Description	Contract subgroups
Destinations	All the users of the Contract Group
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ContractSubgroupCode	String(2)		Contract subgroup
4		ContractSubgroupDescription	String(20)		Description of the contract subgroup
5		ContractSubgroupUnderlying	String(22)	see table 14 of the "Codification Tables" document	Code of spot contract for subgroup

2.6 Contract types

CCONTRTYP.ch	
Group	General Data
Description	Contract Types
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ContractSubgroupCode	String(2)	See Table 13 in document 'Codification Tables' or the data in file CCONTRGRP.ch	Contract subgroup
4	⊶	ContractTypeCode	String(4)		Contract type
5		ContractTypeDescription	String(20)		Description
6		PriceMultiplier	float		Multiplier that has to be applied to the contract price
7		Nominal	Amt		Nominal for this type of contract
8		Currency	Currency	see Table 1 in document 'Codification Tables'	Currency in which the price of this type of contract is expressed. For the FX Contracts, the quote currency or the second of the pair.
9		CalcMethod	char	"1"=Black-76 "2"=Binomial "3"=Black Scholes	Method for calculating prices for this type of contract
10		FILLER	String(6)		
11		ContractFamily	String(5)	see Table 20 in document "Codification Tables"	
12		AII	String(12)		AII Identifier
13		PriceType	Int	1 = Price 2= Yield	
14		SecurityType	String(1)	"E"= Strategy "F"=Future "G"=xRolling "M"=Forward "O"=Option "R"=Roll-over "W"=Swap "S"=Spot "X"=Other	
15		FlexibleIndicator	String(1)	"Y" – No estándar "N" - Estándar	

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
16		ExerciseStyle	String(1)	"A"- American "E" - European	
17		SettMethod	String(1)	"P" – physical "C" - cash	
18		PutorCall	String(1)	"P" – Put "C" - Call	
19		Periodicity	Strin(1)	"Y" – Annual "H" - Semester "S"- Season "Q" – Quarterly "M" – Monthly "m" – Balance of the month "K" – Weekly (L-D) "k" – Balance of the week "B" – Weekly (L-V) "E" – Weekly (S-D) "D" – Daily (except Future LNG TTF) "d" – Daily (Future LNG TTF) "A" - Monthly (Auxiliar)	
20		AdjustmentsRule	String(1)	"E" – extraordinary "T" - All	
21		CFICode	String(6)	see Table 10 in document 'Codification Tables'	CFICode official EMIR Reporting
22		UnitOfMeasure	Char(20)		Unit of measure of the multiplier
23		BaseCurrency	Char(3)	see Table 1 in document 'Codification Tables'	Currency of the nominal of contracts of this type. For the FX Contracts, the base currency or the first of the pair.
24		SettlCurrency	Char(3)	see Table 1 in document 'Codification Tables'	Currency into which settlements of these contracts are converted

2.7 Contracts

CCONTRACTS.ch	
Group	General Data
Description	General information on the contracts available in the session
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ContractCode	String(22)		Contract code
4		ContractSubgroupCode	String(2)	See Table 13 in document 'Codification Tables' or the data in file CCONTRGRP.ch	Contract subgroup
5		ContractTypeCode	String(4)		Contract type
6		StrikePrice	Price		Strike price
7		MaturityDate	LocalDate		Maturity date
8		TradingEndDate	LocalDate		Last trading date
9		ExerciseUnderlyingContractCode	String(22)		Underlying contract code for exercise
10		MarginUnderlyingContractCode	String(22)		Underlying contract code for margin calculation
11		ArrayCode	String(3)		Array code
12		FILLER	String(2)		Filler (contents not relevant)
13		FILLER	String(2)		Filler (contents not relevant)
14		ExpirySpan	char	Codes:A..Z, 0..9	Expiry span used for margin calculation
15		MaturityMonthYear	String(8)	See NOTE on description	Identifier of maturity. NOTE: - YYYYMM: monthly and quarterly - YYYYMMDD: Not standard - YYYYMMwW: weekly Being: YYYY=year, MM=month, DD=day, w="w", W=week
16		ISINCode	String(12)		ISIN contract code for information purposes. Need not be provided.
17		StartMaturityMonthYear	LocalDate		Start delivery date for Energy segment contracts
18		EndMaturityMonthYear	LocalDate		End delivery date for Energy segment contracts
19		VersionNumber	Int		Version number (0 if no adjustments have taken place)

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
20		ForwardMaturityDate	LocalDate		For contracts with deferral feature, it is the theoretical maturity date of the forward. In general, D+3.
21		SpotMaturityDate	LocalDate		For contracts with deferral feature, it is the theoretical maturity date of the spot. In general, D+2.
22		ClosingPositionType	String(1)	M: Market C: By buyer V: By seller A: By either	It indicates whether the position can be closed by one of the counterparties before the expiry date
23		BuyReferenceRate	String(1)	S: €STR F: FISAnalitics M:MEFF lending rate 0: Zero ' ': N/A	Buy reference rate In FLEX it will only be informed in one of the two sides (buy or sell) the one corresponding fo the financed party.
24		BuyReferenceRateMarkup	float	-100.0000 to 100.0000	Markup on top of buy reference rate Percentage with sign and up to 4 decimal places
25		SellReferenceRate	String(1)	S: €STR F: FISAnalitics M:MEFF lending rate 0: Zero ' ': N/A	Sell reference rate In FLEX it will only be informed in one of the two sides (buy or sell) the one corresponding fo the financed party.
26		SellReferenceRateMarkup	float	-100.0000 to 100.0000	Markup on top of sell reference rate Percentage with sign and up to 4 decimal places
27		DividendPercentageApplied	float	0.00-100.00	Percentage applied to dividend payments. Percentage without sign and up to 2 decimal places. It is used to include an effect similar to the corresponding tax or part of it.
28		DividendDateOffset	int	0-999	Offset between dividend date and actual payment. 0 indicates exdate 999 indicates effective date
29		RetailArrayCode	String(3)		Underlying contract code for margin calculation for retails
30		RetailExpirySpan	char	codes:A..Z, 0..9	Expiry span type used for margin calculations for retails

2.8 Contracts in “Deleted” status

CCONTRDEL.ch	
Group	General Data
Description	Information on contracts to be deleted today
Destinations	All users
Privacy	Contains public data
Timing	Available from start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ContractCode	String(22)		Long exchange code
4		ISINCode	String(12)		ISIN contract code for information purposes. Need not be provided.

2.9 Contracts' Internal Codes

CCONTRCODES.ch	
Group	General Data
Description	Internal Code of contracts
Destinations	All Market traders
Privacy	Contains public data
Timing	Available from start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ContractCode	String(22)		Long exchange code
4		ContractInternalCode	String(8)		Internal contract code

2.10 Trade types

CTRADETYP.ch	
Group	General Data
Description	Information on trade types handled in the Clearing House
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	TradeType	Char	see Table 12 in document 'Codification Tables'	Trade type
4		TradeTypeDescription	String(20)		Description of trade type

2.11 Underlying assets

CUNDERLYINGS.ch	
Group	General Data
Description	Information on underlying assets
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ContractCode	String(2)		Contract code
4		UnderlyingISINCode	String(12)		ISIN underlying code
5		UnderlyingDescription			Description of the underlying
6		UnderlyingContractGroup			Contract Group code in which the asset is listed
7		CFICode	String(6)		Codification of financial instruments in accordance with ISO standard 10962.
8		AssetType	String(3)	see Table 2 in document 'Codification Tables'	Asset class
9		Currency	Currency	see Table 1 in document 'Codification Tables'	Asset currency code
10		ExpiryDate	LocalDate		Expiry date for asset
11		LastAuctionDate	LocalDate		Last auction date for the asset
12		StartCouponDate	LocalDate		Date on which the asset starts to accrue coupon. Only for bonds
13		CouponNo	int	> 0 and <= 12	Number of annual coupons. Only for bonds
14		Coupon	float		Coupon as percentage of nominal. Only for bonds
15		CalcMethod	Char	1 = Real base	Accrued interest calculation method, depending on the way of estimating the number of days between the coupon dates. Only for bonds Real base: Considers the actual number of days between the coupon dates

2.12 Resulting codes for the theoretical cascade

CCONTRREL.ch	
Group	General Data
Description	Relationship between the original contract and its resulting contracts, in the case where in the group of contracts there are contracts whose position should be broken down into others of a lower nominal amount. For Energy this informs about the position which results from applying the theoretical cascade.
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ContractCode	String(22)		Contract code
4		NumberOfRelatedContracts	Int		Number of related contracts that are defined as follows. Maximum 31.
5.1		RelatedContractCode	String(22)		Code of resulting contract
5.2		ContractInitialDate	LocalDate		Date of initial contract.. In Energy it is the initial date of the delivery period of the resulting contract.
5.3		ContractFinalDate	LocalDate		Final date of contract. In Energy, it is the final date of the delivery period of the resulting contract..

2.13 Detail of resulting codes for the cascade

CCONTRRELDET.ch	
Group	General Data
Description	Relationship between the original contract and its resulting contracts, in the case where in the group of contracts there are contracts whose position should be broken down into others of a lower nominal amount. For Energy this informs about the position which results from applying the real cascade.
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ContractCode	String(22)		Contract code
4		MaturityDate	LocalDate		Expiry date
5		CascadeDate	LocalDate		Cascade date
6		Nominal	Amt		Nominal of the contract
7		UnitOfMeasure	Char(20)		Unit of measure of the multiplier
8		ContractInitialDate	LocalDate		Date of initial contract.. In Energy it is the initial date of the delivery period of the initial contract.
9		ContractFinalDate	LocalDate		Final date of contract. In Energy, it is the final date of the delivery period of the intial contract..
10		NumberOfRelatedContracts	Int		Number of related contracts that are defined as follows. Maximum 31.
11.1		RelatedContractCode	String(22)		Code of resulting contract
11.2		RelatedMaturityDate	LocalDate		Expiry date
11.3		RelatedNominal	Amt		Nominal of the contract
11.4		RelatedContractInitialDate	LocalDate		Date of initial contract.. In Energy it is the initial date of the delivery period of the resulting contract.
11.5		RelatedContractFinalDate	LocalDate		Final date of contract. In Energy, it is the final date of the delivery period of the resulting contract..

2.14 Parameters for calculation of the deferral fee

CDEFERRALFEEPAR.ch	
Group	General Data
Description	Parameters for calculation of the deferral fee
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ContractCode	String(22)		Contract code
4		FloorMarkUp	Amt		Mark-up floor
5		CapMarkUp	Amt		Mark-up cap
6N		NumberOfTranches	Int	<=15	Number of tranches that are defined as follows. Maximum 15
7R		TrancheThreshold	float		Tranche Threshold
8R		BuyMarkUp	float		Mark-up buy tranche
9R		SellMarkUp	float		Mark-up sell tranche

3 Public Daily Information

This group has the files of a public nature that contain daily resultant data of the contracts.

3.1 Contract daily data

CCONTRSTAT.ch	
Group	Public Daily Information
Description	Contract daily data
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Static, it is only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ContractCode	String(22)		Contract code
4		HighPrice	Price		Highest session price
5		LowPrice	Price		Lowest session price
6		FirstPrice	Price		First session price
7		LastPrice	Price		Last session price
8		SettlPrice	Price		Settlement price in the session
9		SettlVolatility	float		Settlement volatility at the close of session. This field is not completed for Long term Options.
10		SettlDelta	float		Settlement delta at the close of the session. This field is not completed for long term options.
11		PreviousDaySettlPrice	Price		Previous day settlement price. It may not be provided in the event that it is the first day of settlement for the contract.
12		PreviousDaySettlVolatility	float		Previous day settlement volatility. This field is not completed for long term options. It may also not be provided in the event that it is the first day of settlement for the contract.
13		PreviousDaySettlDelta	float		Previous day settlement delta. This field is not completed for long term options. It may also not be provided in the event that it is the first day of settlement for the contract.
14		TotalRegVolume	Qty		Total registered volume
15		NumberOfTrades	int		Number of trades registered
16		OpenInterest	Qty		Open position

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
17		AccruedInterest	Price		Accrued interest included in the settlement price. Only for bonds
18		Yield	Price		
19		ReferencePrice	Price		Forward price for FX. Reference price for delivery Gas contracts.
20		PreviousReferencePrice	Price		Forward price for FX. Reference price for delivery Gas contracts.
21		NextDaySwapPoints	Price		Next session expected Swap Points
22		**DiscountFactor**	**Float**		**Discount Factor**

3.2 Currencies

CCCURRENCY.ch	
Group	Public Daily Information
Description	Currencies used by the CCP. Exchange rates to the CCP's base currency.
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Currency	String(3)	see Table 1 in document 'Codification Tables'	Quote Currency,the second of the pair.
4		BaseCurrency	String(3)	see Table 1 in document 'Codification Tables'	Base Currency, the first of the pair.
5		ConversionRate	Price		Conversion rate to the CCP's base currency

3.3 Deferral Flow rates to be used

CDEFERRALFLOWPAR.ch	
Group	Public Daily Information
Description	Deferral Flow rates to be used
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Static, it is only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🗝	SessionDate	LocalDate		Session date
2	🗝	ContractGroup	String(2)		Contract Group code
3	🗝	ContractCode	String(22)		Código de contrato Contract Code
4		BuyDeferralFlowRate	Float		Expressed in percent with 4 decimal places. It can be negative For standard contacts it shall be €STR
5		SellDeferralFlowRate	Float		Expressed in percent with 4 decimal places. It can be negative For standard contacts it shall be €STR
6		BuyReferenceRateMarkup	Float		Buy Mark up expressed in percentage with 4 decimal places
7		SellReferenceRateMarkup	Float		Sell Mark up expressed in percentage with 4 decimal places
8		Stockborrowrate	Float		Stock borrow rate. Expressed as a percentage with 4 decimal places.
9		BuyReferenceRateLP	Float		Resulting applicable rate to LPs long, with 4 decimal places
10		SellReferenceRateLP	Float		Resulting applicable rate to LPs short, with 4 decimal places.
11		BuyReferenceRateXR	Float		Resulting applicable rate to XRs long, with 4 decimal places
12		SellReferenceRateXR	Float		Resulting applicable rate to XRs short, with 4 decimal places.
13		DeferralDays	int		Number of deferral days

4 Private Configuration Data

This group contains the files of a private nature that detail the characteristics of the configuration of accounts and Give-Up references of a member.

4.1 Position Accounts

CACCOUNTS.ch	
Group	Private Configuration Data
Description	Information on the available position accounts
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Member	String(4)		Member to which the position account belongs
4	🔑	PositionAccount	String(5)		Position Account
5		ClearingMember	String(4)		Clearing Member
6		FILLER	String(4)		Filler (Not relevant content)
7		FILLER	String(4)		
8		AccountClass	Char	see Table 18 in document 'Codification Tables'	Position Account class
9		FILLER			
10		FILLER	char	"G"=Gross "N"=Net	Filler (Not relevant content)
11		ResidualAccount	String(5)		This field is only significant when the record refers to a daily account. It is the position account where trades pending assignment are moved when the extension of the assignment of the daily account ends
12		FILLER	char		Filler (not relevant content)
13		Active	char	"S"=Yes "N"=No	Indicates if the position account is currently active or not
14		AuthEntity	Char		Authorised entity to which the position account belongs
15		HolderType	String(2)	See Table 17 in "Codification Tables" document	Person type
16		MarginAccount	String(3)		Margin Account

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
					Old field ClearingGroup renamed as Margin Account NOTE: In the future this field will be declared as a FILLER. It is equivalent to new field MarginAccount (field 23)
17		TakeUpFirm	String(4)		Member for external allocation in equities segment
18		AllocText	String(18)		Allocation Reference for external allocation in equities segment
19		FirmMnemonic	String(10)		Allocation Mnemonic defined by the Origin Member (Give-up Trading Firm)
20		RVPositionAccount	String(5)		Position account for internal assignment in equities segment
21		SIBEClient	String(16)		Client code (Account)
22		MarginAccountMember	String(4)		Margin Account Member
23		MarginAccount	String(12)		Margin Account
24		RiskReducingPositionIndicator	Char	S=Yes N=No Blank	In segments with commodity derivatives subject to MiFID II, it indicates if by default the positions held in this account reduce or increase risk
25		PropClient		C=Client P=Proprietary	Account type from the point of view of the Exchange Member
26		EICCode	String(16)		
27		GrossOrNet	String (1)	G: Gross N:Net	Position record type
28		TitEICCode	String(1)	S=Si N=No	Titularidad EICCode
29		TypeEntity	String(1)	N – Not applicable I – Institutional Client M – Retail B – Liquidity Provider	Type entity

4.2 Margin Accounts

CMARGINACCOUNTS.ch	
Group	Private Configuration Data
Description	Information on the available margin accounts
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	MarginAccountMember	String(4)		Member to which the margin account belongs
4	🔑	MarginAccount	String(12)		Margin Account
5		ClearingMember	String(4)		Clearing Member
6		CollateralAccountMember	String(4)		Collateral Account Member
7		CollateralAccount	String(12)		Collateral Account
8		MarginType	String(2)	IM: Initial Margin IF: individual Fund DF: Default Fund EM: Extraordinary margins	
9		MarginBufferPercentage	Float		Buffer over total required margin with institutional or retail criterion, in percentage
10		RegulatorMargin	String(1)	S/N	N = Not affected by Regulatory Constrains S = Affected by Regulatory Constrains
11		**MarginCalcType**	**String(1)**	**G: Gross** **N: Net**	Type of margin calculation

4.3 Collateral Accounts

CCOLLATERALACCOUNTS.ch	
Group	Private Configuration Data
Description	Information on the available collateral accounts
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	CollateralAccountMember	String(4)		Member to which the collateral account belongs
4	⊶	CollateralAccount	String(12)		Collateral Account
5		ClearingMember	String(4)		Clearing Member
6		TreasuryEntity	String(4)		Payments Agent
7		CashMovGroup	String(8)		Cash Movements group within the Payments Agent
8		CashAdjType	String(1)	N – Buffer Y - Automatic adjustment D – Only deficit adjustment	Cash adjustment type
9		ReinvestmentIndicator	String(1)	"S"=Yes "N"=No	Reinvestment indicator
10		AccountStructReference	String(12)		Account structure reference
11		StructureType	String(2)	see Table 19 in document 'Codification Tables'	Structure type
12		Model	String(1)	P – principal to principal A – Agency N – Not applicable	Model
13		IndirectClearing	String(1)	"S"=Yes "N"=No	Indirect clearing indicator

4.4 Collateral Accounts CCP level

CCPCOLLATERALACCOUNTS.ch	
Group	Private Configuration Data
Description	Information on the available collateral accounts at CCP code
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	CCPCode	String(2)		CCP code
3	🔑	CollateralAccountMember	String(4)		Member to which the collateral account belongs
4	🔑	CollateralAccount	String(12)		Collateral Account
5		ClearingMember	String(4)		Clearing Member
6		TreasuryEntity	String(4)		Payments Agent
7		CashMovGroup	String(8)		Cash Movements group within the Payments Agent
8		CashAdjType	String(1)	N – Buffer A- Not applicable	Cash adjustment type
9		ReinvestmentIndicator	String(1)	"S"=Yes "N"=No	Reinvestment indicator
10		AccountStructReference	String(12)		Account structure reference
11		StructureType	String(2)	see Table 19 in document 'Codification Tables'	Structure type
12		Model	String(1)	N – Not applicable	Model
13		IndirectClearing	String(1)	"S"=Yes "N"=No	Indirect clearing indicator

4.5 Give-Out references

CGIVEOUTREF.ch	
Group	Private Configuration Data
Description	Give-Out references defined in the system by the Executing Broker
Destinations	Executing Broker
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	GiveOutMember	String(4)		Executing Broker, who configures the Give-Out references
4	⊶	GiveOutMnemonic	String(10)		Mnemonic that has a Give-In member and a Give-Up reference associated
5		GiveUpReference	String(18)		Give-Up Reference. It is a common reference for Executing and Clearing Brokers that is used to identify the trade
6		GiveInMember	String(4)		Clearing Broker of the Give-Up associated to the mnemonic of the record
7		GiveOutInternalRef	String(18)		Reference assigned by the Executing Broker for internal purposes. It is associated to a give-out mnemonic and it can be not unique. Need not be provided

4.6 Give-In references

CGIVEINREF.ch	
Group	Private Configuration Data
Description	Give-In references defined in the system by the Clearing Broker
Destinations	Clearing Broker
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any moment.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	GiveInMember	String(4)		Clearing Broker that configures the Give-In references
4	⊶	GiveOutMember	String(4)		Executing Broker
5	⊶	GiveUpReference	String(18)		Give-Up reference. It is a common reference for the Executing and Clearing Brokers used to identify the trade
6		GiveInMnemonic	String(10)		Mnemonic assigned by the Clearing Broker to the combination of the Executing Broker and Give-Up reference for the record. Need not be provided
7		GiveInAccount	String(5)		Give-In position account where the Give-In must be registered if it is accepted

4.7 Give-In acceptance filters. Clearing Broker

CGIVEINFILT.ch	
Group	Private Configuration Data
Description	Give-In acceptance filters established by the Clearing Broker
Destinations	Clearing Broker
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	GiveInMember	String(4)		Clearing Broker that configures the Give-In filters
4	⊶	GiveOutMember	String(4)		Executing Broker of the Give-Up, for which the filter is defined, together with the reference
5	⊶	GiveUpReference	String(18)		Reference that the filter is defined for, together with the Executing and Clearing Broker of the Give-Up
6		TransactionAmtLimit	Amt		Maximum amount for a Give-In that will be accepted automatically for this Executing Broker and reference. This field is empty when there is no a maximum amount to validate
7		SessionAmtLimit	Amt		Maximum accumulated amount per session of Give-Ins that will be accepted automatically for this Executing Broker and reference. This field is empty when there is no a maximum amount to validate

4.8 Give-In acceptance filters. Clearing Member

CGIVEINFILTCLM.ch	
Group	Private Configuration Data
Description	Give-In acceptance filters established by the Clearing Member
Destinations	Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ClearingMember	String(4)		Clearing Member
4	⊶	GiveInMember	String(4)		Clearing Broker
5	⊶	GiveInAccount	String(5)		Give-In position account
6		TransactionAmtLimit	Amt		Maximum amount for a Give-In that will be accepted automatically for this Clearing Broker and position account This field is empty when there is no a maximum amount to validate
7		SessionAmtLimit	Amt		Maximum accumulated amount per session of Give-Ins that will be accepted automatically for this Clearing Broker and position account. This field is empty when there is no a maximum amount to validate

4.9 xRolling Requesting Party and xRolling Liquidity Provider relationship

CRELPLDR.ch	
Group	Private Configuration Data
Description	xRolling Requesting Party and xRolling Liquidity Provider relationship
Destinations	xRolling Requesting Party and xRolling Liquidity Provider
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time..

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	DRMember	String(4)		xRolling Requesting Provider
4	⊶	ReferencePL	String(4)		Liquidity Provider Code
5		PLMember	String(4)		Liquidity Provider

4.10 Adjustments for corporate events on xRolling

CADJUSTMENTS.ch	
Group	Private Configuration Data
Description	Price and position adjustment ratios for corporate events on xRolling
Destinations	Traders allowed to trade xRolling contracts
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any moment.

#	*	CAMPO	TIPO	VALORES VÁLIDOS	DESCRIPCIÓN
1	*	SessionDate	LocalDate		Session date
2	*	ContractGroup	String(2)		Contract group code
3	*	ContractCode	String(22)		Contract Code
4		ExdateDate	LocalDate		Exdate Date
5		PriceAdjustmentRatio	Float		Price Adjustment Ratio
6		PositionAdjustmentRatio	Float		Position Adjustment Ratio

5 Margin Calculation Data

This group has the files of a public nature that contain data used by the algorithms published for the calculation and offsetting of margins, and valuation of prices and delta.

5.1 Valuation array parameters

CVALARRAYS.ch	
Group	Margin Calculation Data
Description	Parameters for each of the margin valuation arrays
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ArrayCode	String(3)		Margin array code
4	⊶	FILLER	String(2)		Filler (contents not relevant)
5	⊶	ExpirySpan	char	Codes:A..Z, 0..9	Expiry span type
6		NumberOfColumns	Int	<=41	Number of columns excluding large positions
7		PriceFluctuationType	char	"P"=Percentage "T"=By price	Price fluctuation type
8		PriceIncFluctuation	float		Increase fluctuation (left)
9		PriceDecFluctuation	float		Decrease fluctuation (right)
10		VolatilityVariationType	char	"P"=Percentage "T"=Total	Form of applying variation of volatility
11		VolatilityVariation	float		Volatility variation
12		ContractSubgroupCode	String(2)		Contract subgroup reference for off-setting between different underlyings
13		ContractTypeCode	String(4)		Reference contract type for off-setting between different underlyings
14		LargePosThreshold	Float		Delta from which guarantees for large positions are in use.
15		FILLER	Int		
16		NumberOfColumnsLPos	Int	<=16	Number of columns to account for large positions
17		RegulatorMarginPercentage	Float		Minimum Margin Percentage set by the regulator
18		MinTheoricalPriceApplies	String(1)		Indicates if the theoretical price applies
19		MinTheoricalPrice	Price		Minimal value when applied

5.2 Intra-commodity spreads

CINTRASPR.ch	
Group	Data for Margin Calculations
Description	Table of offsets to apply in the calculation of margins for positions of opposite sign on contracts with the same array code
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ArrayCode	String(3)		Margin array code
4	🔑	FILLER	String(2)		Filler (contents not relevant)
5		FILLER	String(2)		Filler (contents not relevant)
6		FILLER	String(4)		Filler (contents not relevant)
7		FILLER	String(2)		Filler (contents not relevant)
8		FILLER	String(2)		Filler (contents not relevant)
9		FILLER	String(4)		Filler (contents not relevant)
10		FILLER	String(2)		Filler (contents not relevant)
11		Factor	float		Factor
12		MinimumValue	float		Minimum value
13		Spread	float		Spread
14	🔑	FILLER	String(2)		Filler (contents not relevant)
15		DayCalc	char	"S"= Time between expiries is expressed in days. "N"=Time between expiries is expressed in months	

5.3 Inter-commodity spreads

CINTERSPR.ch	
Group	Data for Margin Calculation
Description	Table of offsets to apply in the calculation of margins for positions of opposite sign on contracts with different array code
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	OffsetPriority	String(3)		Priority
4		ArrayCode1	String(3)		Array code 1
5		FILLER	String(2)		Filler (contents not relevant)
6		FILLER	String(4)		Filler (contents not relevant)
7		FILLER	String(2)		Filler (contents not relevant)
8		FILLER	String(2)		Filler (contents not relevant)
9		GroupOffsetDiscount1	Amt		Offset group 1 discount
10		OffsetMultiplier1	float		Offset multiplier 1
11		ArrayCode2	String(3)		Array code 2
12		FILLER	String(2)		Filler (contents not relevant)
13		FILLER	String(4)		Filler (contents not relevant)
14		FILLER	String(2)		Filler (contents not relevant)
15		FILLER	String(2)		Filler (contents not relevant)
16		GroupOffsetDiscount2	Amt		Offset group 2 discount
17		OffsetMultiplier2	float		Offset multiplier 2
18		FILLER	Amt		Filler (not relevant content)
19		DiscountType	char	"D"=Currency "P"=Percentage	Discount type that is applied

5.4 Theoretical prices (institutional margin calculation criterion)

CTHEORPRICES.ch	
Group	Margin Calculation Data
Description	Theoretical prices of contracts (institutional margin calculation criterion)
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ContractCode	String(22)		Contract code
4	⊶	Side	char	"1"=Buy "2"=Sell	Indicates if the record contains theoretical prices for long or short positions
5N		NumberOfTheoreticalPrices	int		Number of theoretical prices contained in the record. It corresponds of NumberOfColumns from CVALARRAYS file. Note: The total number of fields displayed corresponds to the addition of numbers in fields NumberOfColumns and NumberOfColumnsLPos from CVALARRAYS file
6R		TheoreticalPrice	Price		Theoretical price (institutional margin calculation criterion)

5.5 Theoretical prices (retail margin calculation criterion)

CTHEORPRICES_RETAIL.ch	
Group	Margin Calculation Data
Description	Theoretical prices of contracts (retail margin calculation criterion)
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ContractCode	String(22)		Contract code
4	⊶	Side	char	"1"=Buy "2"=Sell	Indicates if the record contains theoretical prices for long or short positions
5N		NumberOfTheoreticalPrices	int		Number of theoretical prices contained in the record. It corresponds of NumberOfColumns from CVALARRAYS file. Note: The total number of fields displayed corresponds to the addition of numbers in fields NumberOfColumns and NumberOfColumnsLPos from CVALARRAYS file
6R		TheoreticalPrice	Price		Theoretical price (retail margin calculation criterion)

5.6 Deltas (institutional margin calculation criterion)

CDELTAS.ch	
Group	Margin Calculation Data
Description	Deltas of contracts (institutional margin calculation criterion)
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ContractCode	String(22)		Contract code
4	⊶	Side	char	"1"=Buy "2"=Sell	Indicates if the record contains deltas for long or short positions
5N		NumberOfDeltas	int		Number of deltas contained in the record. It corresponds of NumberOfColumns from CVALARRAYS file. Note: The total number of fields displayed corresponds to the addition of numbers in fields NumberOfColumns and NumberOfColumnsLPos from CVALARRAYS file
6R		Delta	float		Delta (institutional margin calculation criterion)

Sensitivity: C1 Public

5.7 Deltas (retail margin calculation criterion)

CDELTAS_RETAIL.ch	
Group	Margin Calculation Data
Description	Deltas of contracts (retail margin calculation criterion)
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ContractCode	String(22)		Contract code
4	⊶	Side	char	"1"=Buy "2"=Sell	Indicates if the record contains deltas for long or short positions
5N		NumberOfDeltas	int		Number of deltas contained in the record. It corresponds of NumberOfColumns from CVALARRAYS file. Note: The total number of fields displayed corresponds to the addition of numbers in fields NumberOfColumns and NumberOfColumnsLPos from CVALARRAYS file
6R		Delta	float		Delta (retail margin calculation criterion)

5.8 Interest rate yield curve

CYIELDCURVE.ch	
Group	Margin Calculation Data
Description	Information on interest rates used for theoretical price calculations, by ranges
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	CalcType	char	"2"=Margin “3”=Cash value calculationfor buyer positions “4”=Cash value calculation for seller positions	Calculation type
4	🔑	DayRangeStart	int	>=0 and <= 99999	Number of days from when specified interest rate is to be applied. Less than or equal to DayRangeEnd
5		DayRangeEnd	int	>=0 and <= 99999	Number of days that the specified interest rate is to be applied till. Greater than or equal to DayRangeStart
6		YieldCurveRate	float		Interest rate on the yield curve for the corresponding term. Expressed as percentage.

5.9 Dividends

CDIVIDENDS.ch	
Group	Margin Calculation Data
Description	Information on the dividends used for theoretical price calculations for each underlying
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Stock	String(22)		Stock code in cash market
4N		NumberOfDividends	int		Number of dividends contained in record. It will be followed by three fields as described below for each dividend
5R		DividendDate	LocalDate		Dividend date
6R		DividendAmount	Amt		Dividend amount
7R		DividendConfirmedIndicator	char	"1"=Yes "0"=No	Indicates whether dividend confirmed or not

5.10 Skew of volatilities

CVOLATILITYSKEW.ch	
Group	Margin Calculation Data
Description	Volatility curve used for theoretical price calculations
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	Underlying	String(22)		Stock code in cash market
4	⊶	MaturityDate	LocalDate		Maturity date
5	⊶	InstrumentType	char	"C"=Call "P"=Put "?"=All (Call and Put)	Indicator of whether the record refers to call options, put options, or both
6		VolatilityATM	float		Volatility At The Money. Expressed as percentage.
7		Divisor	int		Divisor of percentage points. Indicates at what percentage the increase of volatility is applied
8		MinimumVolatility	float		Minimum volatility. Expressed as percentage.
9		MaximumVolatility	float		Maximum volatility. Expressed as percentage.
10N		NumberOfRanges	int	<=8	Number of ranges that this record contains. It will be followed by four fields as described below for each range
11R		VariationPercentage1	float		Percentage change for strike price >= underlying price. It is expressed as a percentage of the reference price and is accumulative. For example, if it is 10% for the first tranche and 15% for the second tranche, this means that it is 10+15 % of the reference price. Expressed as a percentage.
12R		VariationPoints1	float		Percentage increase / decrease for the strike price >= underlying price
13R		VariationPercentage2	float		Percentage change for strike price < underlying price. It is expressed as a percentage of the reference price and is accumulative. For example, if it is 10% for the first tranche and 15% for the second tranche, this means that it is 10+15 %

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
					of the reference price. Expressed as a percentage.
14R		VariationPoints2	float		Percentage increase / decrease for the strike price < underlying price

6 Margin Calculation Data – scenario model

6.1 Parameters information corresponding to the IM calculation model – scenario model

CMARGINPARAMETERS.ch	
Group	Margin calculation data – scenario model
Description	Parameters information corresponding to the IM calculation model – scenario model
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3		MporHouse	Int		Number of days - Mpor House
4		MporClient	Int		Number of days - Mpor Client
5		HvarCI	float	Percentage, expressed in parts per one: 5% equals 0.05 (with 4 decimal places). Should correspond to the 25th worst-case scenario	Confidence level HVAR
6		EsCI	float	Percentage, expressed in parts per one: 5% equals 0.05 (with 4 decimal places). Should correspond to the average of the 18th worst scenarios.	Confidence level ES
7		LookBackPeriod	Int		The number of historical scenarios used to calculate the IM. The same number will be applied for HVaR and ES. In principal, 2520.
8		NonScaledScenariosNumberFV	Int		Number of non-scaled scenarios for a full valuation. (Do not apply for FX RSF)
9		ScaledScenariosNumberFV	Int		Number of scaled scenarios for a full valuation. (Do not apply for FX RSF)
10		IMbaseBuffer	float		Base IM multiplier factor
11		IMFloorFactor	Float	Percentage, expressed in parts per one: 20% equals 0.20	Base IM multiplier factor to obtain the Initial Margin floor

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
				(with 4 decimal places)	
12		Currency	Currency	See table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
13		DaysSmoothingParam	Int		N (DaySmoothingParam) corresponds to the value computed in the smoothing parameter defined as 2/(N+1). The default value is set to 10.

6.2 Parameters information corresponding to the adjustment of the position size

CLIQUIDITYMARGIN.ch	
Group	Margin calculation data – scenario model
Description	Parameters information corresponding to the adjustment of the position size, for each currency pair under normal and stressed market conditions. (scenario model)
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
4		ContractSubgroupDescription	String(20)	see table 14 of the "Codification Tables" document	Description of the contract subgroup
5		QuantityMax	Int		Maximum market volume
6N		NumberOfIntervals	Int		Number of intervals that are defined as follows. Maximum 10.
7R		QuantityInterval	Int		The value of this field by QuantityMax marks the border with the following maximum market volume tranche (usually 5 intervals)
8R		Surcharge	float		Illiquidity surcharge expressed in quote Currency

6.3 Risk factor buffer and decay factor

CIMFACTORS.ch	
Group	Margin calculation data – scenario model
Description	Information on the applicable sovereign risk factor and decay factor for each currency pair. (scenario model)
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract group code
3	⊶	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
4		ContractSubgroupDescription	String(20)	see table 14 of the "Codification Tables" document	Description of the contract subgroup
5		RiskFactorBuffer	float		Multiplier factor used to calculate returns.
6		DecayFactorSpot	float		Value of between 0 and 1 used in the EWMA method.
7		DecayFactorSwapPoints	float		Value of between 0 and 1 used in the EWMA method.

6.4 Parameters corresponding to the Stress Test calculation model

CSTRESSTESTPARAMETERS.ch	
Group	Margin calculation data – scenario model
Description	Information of parameters corresponding to the Stress Test calculation model. (scenario model)
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3		StressHistPeriod	Int		Number of historical scenarios used calculate the Stress Test. "-1" = all scenarios "1, 2,…,n" = number of scenarios to be used in the calculations
4		StressHypoPeriod	Int		Number of hypothetical scenarios used calculate the Stress Test. "-1" = all scenarios "1, 2,…,n" = number of scenarios to be used in the calculations
5		StressNivelConfidenceHist	float	Percentage, expressed in parts per one: 5% equals 0.05 (with 4 decimal places)	Confidence level used to calculate the stress test according to historical scenarios (1 -> Worst; 0 -> Least negative)
6		StressNivelConfidenceHypo	float	Percentage, expressed in parts per one: 5% equals 0.05 (with 4 decimal places)	Confidence level used to calculate the stress test according to hypothetical scenarios (1 -> Worst; 0 -> Least negative)
7		StressNumScenariosDDBB	Int		Number of worst-case scenarios to be recorded in the database as a result of the Stress Test
8		StressAvgHist	Char	"N"= No, "Y"= Yes	Averages the losses and gains generated in historical scenarios that correspond to the established confidence level. "N"= No, "Y"= Yes
9		StressAvgHypo	char	"N"= No, "Y"= Yes	Averages the losses and gains generated in hypothetical scenarios that correspond to the established confidence level. "N"= No, "Y"= Yes
10		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Stress Test Calculation Currency"

6.5 Scenarios used by the IM and Stress Test calculation

CSCENARIOS.ch	
Group	Margin calculation data – scenario model
Description	Information on the scenarios used (historical, scaled historical or hypothetical) by the IM and stress test calculation algorithm. (scenario model)
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
4	🔑	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
3	🔑	ContractTypeCode	String(4)		Contract type
5	🔑	ScenarioType	String(4)		Historical (HIST) or hypothetical (HYPO) scenario
6	🔑	ScenarioID	String(18)		Date for historical scenarios Name for hypothetical scenarios
7		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency in which returns are expressed
8		ReturnShiftNonScalated	float	Percentage, expressed in parts per one: 5% equals 0.05 (with a maximum of 15 decimal places)	Return not scaled
9		ReturnShiftScalated	float	Percentage, expressed in parts per one: 5% equals 0.05 (with a maximum of 15 decimal places)	Return scaled

6.6 Session's calendar in which technical trade does not apply

CROLLINGCALENDAR.ch	
Group	Margin calculation data – scenario model
Description	Calendar at underlying level, of the sessions in which technical trade should not be generated for the open position
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract group code
3	⊶	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
4		ContractSubgroupDescription	String(20)	see table 14 of the "Codification Tables" document	Description of the contract subgroup
5N		NumberOfHolidays	Int	<=40	Number of holidays that are defined as follows. Maximum 40.
5R		HolidayDate	LocalDate		Session date in which technical trade does not apply to the contracts related to these subgroup of contracts.

6.7 Initial Margin for one-contract position

CIMSINGLEPOSITION.ch	
Group	Margin calculation data – scenario model
Description	Required Initial Margin for a one-contract position
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session. Static, does not vary throughout the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
4		ContractSubgroupDescription	String(20)	see table 14 of the "Codification Tables" document	Description of the contract subgroup
5		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
6		InitialMarginLongOnecontract	Amt		Required Initial Margin for a long one-contract position
7		InitialMarginShortOnecontract	Amt		Required Initial Margin for a short one-contract position
8	🔑	ContractTypeCode	String(4)		Contract type

7 Trades

This group contains the files of a private nature that detail the trades of the day.

7.1 Trades

CTRADES.ch	
Group	Trades
Description	Information of all the trades registered in the sesión and settled in it.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	TradeID	int		Clearing register number (unique at Group Contract level)
4	⊶	Side	char	"1"=Buy "2"=Sell	Sign
5		Member	String(4)		Member that position account belongs to
6		UserID	String(3)		User identification, In case of automatically accepted Give-Ins, its value is "SYS"
7		PositionAccount	String(5)		Position account
8		ContractCode	String(22)		Contract code
9		TradeType	char		Trade type
10		Price	Price		Price
11		Quantity	Qty		Volume
12		TradeReference	String(18)		Reference. - If it is an exchange trade, it is the reference assigned to the order of the original trade - If it is a cross trade, corresponds to the reference assigned by the broker to the trade. - If it is an assignment or a transfer, corresponds to the reference informed in the previous trade.
13		OpenCloseIndicator	char	"O"=Open "C"=Close	Indicates if the trade opens or closes open position
14		FILLER			
15		FILLER			
16		Currency	Currency	see Table 1 in document 'Codification Tables'	Currency

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
17		SettlDate	LocalDate		Settlement date
18		RegDate	LocalDate		Register date on clearing house
19		RegTime	LocalTime		Register time on clearing house
20		PreviousTradeID	int		Clearing register number for previous trade. If it is an initial trade it is its own clearing house register number (TradeID)
21		InitialTradeID	int		Initial clearing register number. If it is an initial trade it is its own clearing house register number (TradeID)
22		InitialTradeMarketCode	String(2)		Trading Contract Group where initial trade was made
23		InitialTradeExecID	String(16)		Trading Contract Group register number of initial trade
24		InitialTradeTradingDate	LocalDate		Initial trade trading date
25		InitialTradeType	Char		Initial trade type
26		ExecutionDate	LocalDate		Execution date if it came from the trading system. If it is a clearing registered operation, the date is the initial trade date.
27		ExecutionTime	LongLocal Time		Execution time if it came from the trading system. If it is a clearing registered operation, the time is the initial trade time.
28		OrderNumber	String(12)		It is a central system assigned number of order. It appears in the event that the initial trade came from an order or a quote.
29		GrossTradeAmt	Amt		Nominal/Effective of the transaction.
30		OrigTradeReference1	String(18)		Primary original trade reference. For repos, it's the common reference for both legs.
31		OrigTradeReference2	String(18)		Secondary original trade reference. For repos, it refers to one of the legs.
32		UTI	String(52)		Unique trade identifier
33		NotTransferredQty	Qty		Live volume of the trade. Number of contracts associated to the trade, having subtracted those that have been transferred
34		NextTradeID	int		Next TradeID (average Price trades)
35		Yield	Price		
36		MarketID	String(4)		Operating MIC, for trades executed in a trading venue
37		MarketSegmentID	String(4)		Segment MIC, for trades executed in a trading venue
38		PremiumMargin	Amt		
39		FTL	LocalDate		

7.2 Trades not settled in the current session

CTRADESNL.ch	
Group	Trades
Description	Information of all the trades registered in the sesión but not settled in it.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	TradeID	int		Clearing register number (unique at Group Contract level)
4	⊶	Side	char	"1"=Buy "2"=Sell	Sign
5		Member	String(4)		Member that position account belongs to
6		UserID	String(3)		User identification, In case of automatically accepted Give-Ins, its value is "SYS"
7		PositionAccount	String(5)		Position account
8		ContractCode	String(22)		Contract code
9		TradeType	char		Trade type
10		Price	Price		Price
11		Quantity	Qty		Volume
12		TradeReference	String(18)		Reference. - If it is an exchange trade, it is the reference assigned to the order of the original trade - If it is a cross trade, corresponds to the reference assigned by the broker to the trade. - If it is an assignment or a transfer, corresponds to the reference informed in the previous trade.
13		OpenCloseIndicator	char	"O"=Open "C"=Close	Indicates if the trade opens or closes open position
14		FILLER			
15		FILLER			
16		Currency	Currency	ver Tabla 1 en documento "Tablas de Codificación"	Currency
17		SettlDate	LocalDate		Settlement date
18		RegDate	LocalDate		Register date on clearing house
19		RegTime	LocalTime		Register time on clearing house
20		PreviousTradeID	int		Clearing register number for previous trade. If it is an initial trade it is its own

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
					clearing house register number (TradeID)
21		InitialTradeID	int		Initial clearing register number. If it is an initial trade it is its own clearing house register number (TradeID)
22		InitialTradeMarketCode	String(2)		Trading Contract Group where initial trade was made
23		InitialTradeExecID	String(16)		Trading Contract Group register number of initial trade
24		InitialTradeTradingDate	LocalDate		Initial trade trading date
25		InitialTradeType	Char		Initial trade type
26		ExecutionDate	LocalDate		Execution date if it came from the trading system. If it is a clearing registered operation, the date is the initial trade date.
27		ExecutionTime	LongLocal Time		Execution time if it came from the trading system. If it is a clearing registered operation, the time is the initial trade time.
28		OrderNumber	String(12)		It is a central system assigned number of order. It appears in the event that the initial trade came from an order or a quote.
29		GrossTradeAmt	Amt		Nominal/Effective of the transaction.
30		OrigTradeReference1	String(18)		Primary original trade reference. For repos, it's the common reference for both legs.
31		OrigTradeReference2	String(18)		Secondary original trade reference. For repos, it refers to one of the legs.
32		UTI	String(52)		Unique trade identifier
33		NotTransferredQty	Qty		Live volume of the trade. Number of contracts associated to the trade, having subtracted those that have been transferred
34		NextTradeID	int		Next TradeID (average Price trades)
35		Yield	Price		
36		MarketID	String(4)		Operating MIC, for trades executed in a trading venue
37		MarketSegmentID	String(4)		Segment MIC, for trades executed in a trading venue
38		PremiumMargin	Amt		
39		FTL	LocalDate		

8 Management of Trades

This group contains files of a private nature that detail actions of assignment, transfer or Give-Up made on the trades, and also trades from previous days still susceptible to transfer.

8.1 Live trades

CHISTTRADES.ch	
Group	Trades
Description	Information of the trades that can be handled in the management of trades. This file will only contain the trades of previous sessions that have live volume and those traded during session or with same day clearing date.
Destinations	Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	TradeID	int		Clearing register number
4	🔑	Side	char	"1"=Buy "2"=Sell	Sign
5		Member	String(4)		Member to which the position account belongs
6		PositionAccount	String(5)		Position account
7		ContractCode	String(22)		Contract code
8		TradeType	char		Trade type
9		Price	Price		Price
10		Quantity	Qty		Volume
11		SettlDate	LocalDate		Settlement date
12		RegDate	LocalDate		Register date on clearing house
13		RegTime	LocalTime		Register time on clearing house
14		NotTransferredQty	Qty		Live volume of the trade. Number of contracts associated to the trade, having subtracted those that have been transferred
15		PreviousTradeID	int		Clearing register number for previous trade. If it is an initial trade it is its own clearing register number (TradeID)
16		InitialTradeID	int		Initial clearing register number. If it is an initial trade it is its own clearing register number (TradeID)
17		ExecutionDate	LocalDate		Execution date if it came from the trading system. If it is a clearing registered operation, the date is the initial trade date.
18		ExecutionTime	LongLocal Time		Execution time if it came from the trading system. If it is a clearing

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
					registered operation, the time is the initial trade time.
19		GrossTradeAmt	Amt		Nominal/Effective of the live volume
20		OrigTradeReference1	String(18)		Primary original trade reference. For repos, it's the common reference for both legs.
21		OrigTradeReference2	String(18)		Secondary original trade reference. For repos, it refers to one of the legs.
22		PremiumMargin	Amt		
23		FTL	LocalDate		

8.2 Assignments and transfers registered

CTRANSFTRADES.ch	
Group	Management of trades
Description	Assignments and Transfers registered
Destinations	Member
Privacy	Contains private data
Timing	Available during the session (empty at start). Dynamic, new records can be added at any time. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	TransactionID	String(10)		Transfer identifier
4		Member	String(4)		Member that makes assignment or transfer
5		UserID	String(3)		Identifier of clearing user that requested the action
6		ContractCode	String(22)		Contract code
7		PreviousTradeID	int		Clearing register number of previous trade
8		Side	char	"1"=Buy "2"=Sell	Sign of trade
9		AccountFrom	String(5)		Source position account
10		TradeID	int		Clearing register number
11		AccountTo	String(5)		Destination position account
12		Price	Price		Trade price
13		Quantity	Qty		Volume transferred
14		TradeType	char		Trade type
15		RegTime	LocalTime		Trade register time
16		SettlDate	LocalDate		Settlement date
17		GrossTradeAmt	Amt		Nominal/Effective of the transaction.

8.3 Give-Outs

CGIVEOUT.ch	
Group	Management of trades
Description	Status of Give-Outs in which source member participates
Destinations	Executing Broker
Privacy	Contains private data
Timing	Available during the session. Dynamic, new records can be added or modified at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	TransactionID	String(10)		Give-Up identifier
4		GiveUpStatus	char	see Table 7 in document “Codification Tables”	Give-Up status
5		GiveOutMember	String(4)		Executing Broker
6		GiveOutUserID	String(3)		Identifier of clearing user that requested the action
7		ContractCode	String(22)		Contract code
8		PreviousTradeID	int		Clearing register number on which Give-Out has been requested
9		Side	char	"1"=Buy "2"=Sell	Sign of the trade on which Give-Out has been requested
10		GiveOutAccount	String(5)		Give-Out position account
11		TradeID	int		Clearing Give-Up trade register number. Only considered when the Give-up is accepted.
12		Price	Price		Trade price
13		Quantity	Qty		Number of contracts to transfer
14		GiveOutMnemonic	String(10)		Give-Out mnemonic
15		GiveInMember	String(4)		Clearing Broker
16		GiveUpReference	String(18)		Give-Up reference
17		TransactionTime	LocalTime		Time at which Give-Out changes to this status
18		SettlDate	LocalDate		Settlement date Only considered when the Give-up is accepted This field is empty until the Give-up is accepted
19		GiveOutInternalRef	String(18)		Reference assigned by the Executing Broker for internal purposes. It is associated to a give-out mnemonic and it can be not unique. Need not be provided
20		GrossTradeAmt	Amt		Nominal/Effective of the transaction

8.4 Give-Ins. Clearing Broker

CGIVEIN.ch	
Group	Management of trades
Description	Status of Give-Ins where participating as Clearing Broker
Destinations	Clearing Broker
Privacy	Contains private data
Timing	Available during the session. Dynamic, records can be added or modified at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1		SessionDate	LocalDate		Session date
2		ContractGroup	String(2)		Contract Group code
3		TransactionID	String(10)		Give-Up identifier
4		GiveUpStatus	char	see Table 7 in document 'Codification Tables'	Give-Up status
5		GiveInMember	String(4)		Clearing Broker
6		GiveInUserID	String(3)		Identifier of Clearing Broker trader who accepted or rejected the Give-up In the case of automatically accepted Give-Ins, the value of the field is "SYS" In the case of Give-ups on which the Clearing Broker did not take any action ,will be blank
7		ContractCode	String(22)		Contract code
8		TradeID	int		Clearing Give-Up trade register number Only considered when the Give-up is accepted
9		Side	char	"1"=Buy "2"=Sell	Sign of trade on which Give-Up has been requested
10		GiveInAccount	String(5)		Give-In position account
11		Price	Price		Price
12		Quantity	Qty		Number of contracts to transfer
13		GiveInMnemonic	String(10)		Mnemonic assigned by the Clearing Broker to the combination of the Executing Broker and the Give-Up reference
14		GiveOutMember	String(4)		Executing Broker
15		GiveOutUserID	String(3)		Identifier of the Executing Member trader who requested the Give-up
16		GiveUpReference	String(18)		Give-Up reference
17		TransactionTime	LocalTime		Time at which the Give-In changes to this status
18		SettlDate	LocalDate		Settlement date Only considered when the Give-up is accepted This field is empty until the Give-up is accepted
19		GrossTradeAmt	Amt		Nominal/Effective of the transaction

8.5 Give-Ins. Clearing Member

CGIVEINCLM.ch	
Group	Management of trades
Description	Status of the Give-Ins where acting as Clearing Member
Destinations	Clearing Member
Privacy	Contains private data
Timing	Available during the session. Dynamic, records can be added or modified at any moment.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	TransactionID	String(10)		Give-Up identifier
4		GiveUpStatus	char	see Table 7 in document 'Codification Tables'	Give-Up status
5		ClearingMember	String(4)		Clearing member
6		UserID	String(3)		Identifier of trader of Clearing Member of the Clearing Broker who accepted or rejected the Give-up In the case of automatically accepted Give-Ins, the value of the field is "SYS" In the case of Give-ups on which the Clearing Member did not take any action ,will be blank
7		GiveInMember	String(4)		Clearing Broker
8		GiveInUserID	String(3)		Identifier of Clearing Broker trader who accepted the Give-up In the case of automatically accepted Give-Ins, the value of the field is "SYS"
9		ContractCode	String(22)		Contract code
10		TradeID	int		Clearing Give-Up trade register number Only considered when the Give-up is accepted
11		Side	char	"1"=Buy "2"=Sell	Sign of trade on which Give-Up has been requested
12		GiveInAccount	String(5)		Give-In position account
13		Price	Price		Price
14		Quantity	Qty		Number of contracts to transfer
15		GiveOutMember	String(4)		Executing Broker
16		GiveUpReference	String(18)		Give-Up reference
17		TransactionTime	LocalTime		Time at which the Give-In changes to this status
18		SettlDate	LocalDate		Settlement date Only considered when the Give-up is accepted This field is empty until the Give-up is accepted
19		GrossTradeAmt	Amt		Nominal/Effective of the transaction

9 Open Position

This group contains files of a private nature that detail the state of the position and the adjustments made to it.

9.1 Open position balance at Position Account level

COPENPOSITION.ch	
Group	Open Position
Description	Information on open position by position account and contract (only for those that have position)
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	Member	String(4)		Member to which the position account belongs
4	⊶	PositionAccount	String(5)		Position account
5	⊶	ContractCode	String(22)		Contract code
6		LongPosition	Qty		Buy position for the position account and contract
7		ShortPosition	Qty		Sell position for the position account and contract
8		LongCashAmount	Amt		Buy cash amount for the position account and contract
9		ShortCashAmount	Amt		Sell cash amount for the position account and contract

9.2 Open position balance at Margin Account level

	CMARGINOPENPOSITION.ch
Group	Open Position
Description	Information on open position by margin account and contract (only for those that have position)
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	MarginAccountMember	String(4)		Member to which the margin account belongs
4	🔑	MarginAccount	String(12)		Margin account
5	🔑	ContractCode	String(22)		Contract code
6		LongPosition	Qty		Buy position for the margin account and contract
7		ShortPosition	Qty		Sell position for the margin account and contract
8		LongCashAmount	Amt		Buy cash amount for the margin account and contract
9		ShortCashAmount	Amt		Sell cash amount for the margin account and contract

9.3 Balance of virtual open position at Position Account level

COPENPOSITIONREL.ch	
Group	Open Position
Description	Information on the open position by position account and contract (only those that have a position) to be taken into account in the case where, in the group of contracts there are contracts whose position should be broken down into others of a lower nominal amount. For Energy this informs about the position which results from applying the theoretical cascade.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	Member	String(4)		Member to which the position account belongs
4	⊶	PositionAccount	String(5)		Position account
5	⊶	ContractCode	String(22)		Contract code
6		LongPosition	Qty		Buy position for the position account and contract
7		ShortPosition	Qty		Sell position for the position account and contract

9.4 Balance of virtual open position at Margin Account level

CMARGINOPENPOSITIONREL.ch	
Group	Open Position
Description	Information on the open position by margin account and contract (only those that have a position) to be taken into account for calculating the component of the initial margin of the margins by position, in the case where, in the group of contracts there are contracts whose position should be broken down into others of a lower nominal amount. For Energy this informs about the position which results from applying the theoretical cascade.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	MarginAccountMember	String(4)		Member to which the margin account belongs
4	⊶	MarginAccount	String(12)		Margin account
5	⊶	ContractCode	String(22)		Contract code
6		LongPosition	Qty		Buy position for the margin account and contract
7		ShortPosition	Qty		Sell position for the margin account and contract

9.5 xRolling Requesting Party and xRolling Liquidity Provider Open position

COPENPOSITIONPL.ch	
Group	Open position
Description	xRolling Requesting Party and xRolling Liquidity Provider Open position Information(only applicagle to those with open position)
Destinations	xRolling Requesting Party
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
4	⊶	MemberPL	String(4)		xRolling Liquidity Provider
4	⊶	PositionAccountPL	String(5)		xRolling Liquidity Provider account position
5	⊶	MemberDR	String(4)		xRolling Requesting Party
6	⊶	ReferencePL	String(4)		Liquidity Provider Code
7	⊶	ContractCode	String(22)		Contract Code
8		LongPositionPL	Qty		XR Buy position for the position account and contract
9		ShortPositionPL	Qty		XR Buy position for the position account and contract
10		LongCashAmountPL	Amt		XR sell cash amount for the position account and contract
11		ShortCashAmountPL	Amt		XR Buy cash amount for the position account and contract

9.6 Saldo de posición abierta Clientes con Proveedor de Liquidez

COPENPOSITIONDR.ch	
Group	Open position
Description	xRolling Requesting Party and xRolling Liquidity Provider Open position Information (only applicagle to those with open position)
Destinations	xRolling Liquidity Provider
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	MemberDR	String(4)		xRolling Requesting Party
4	⊶	PositionAccountDR	String(5)		xRolling Requesting Party account position
5	⊶	MemberPL	String(4)		xRolling Liquidity Provider
6	⊶	ReferencePL	String(4)		Liquidity Provider Code
7	⊶	ContractCode	String(22)		Contract Code
8		LongPositionDR	Qty		LP Buy position for the position account and contract
9		ShortPositionDR	Qty		LP Sell position for the position account and contract
10		LongCashAmountDR	Amt		XR Buy cash amount for the position account and contract
11		ShortCashAmountDR	Amt		XR sell cash amount for the position account and contract

9.7 Position adjustments

CPOSADJUST.ch	
Group	Open Position
Description	Position adjustments made during the session
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	TradeID	int		Clearing register number
4		Member	String(4)		Member to which the position account belongs
5		PositionAccount	String(5)		Position account
6		ContractCode	String(22)		Contract code
7		UserID	String(3)		Identifier of the user that requested the action
8		AdjustmentQty	Qty	>0	Number of contracts by which position is adjusted
9		AdjustmentSign	char	"1"=Decrease in position "2"=Increase in position	Indicates whether the position is increased or decreased
10		AdjustmentTime	LocalTime		Position adjustment time

10 Exercise – Expiration – Delivery

This group contains files of a private nature that detail the exercise requests and the possible delivery of stocks.

10.1 Exercise Request

CEXERCISERQT.ch	
Group	Exercise – Expiration – Delivery
Description	Information on live exercise requests
Destinations	Member
Privacy	Contains private data
Timing	Available during the session. Dynamic, records can be added, modified or eliminated at any moment.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Member	String(4)		Member to which the position account belongs
4	🔑	PositionAccount	String(5)		Position account
5	🔑	ContractCode	String(22)		Contract code
6		UserID	String(3)		Identifier of user that requested the action
7		Quantity	Qty		Number of contracts to exercise. This value should not be considered when there is a petition not to exercise. It is blank if the petition is for all the existing volume.
8		ExerciseRequest	char	"S"=Exercise "N"=Do not exercise "A"=Automatic	Indicates if the record refers to an express petition to exercise or not to exercise, or if it is to be automatically exercised by the system

10.2 Spot trades

CSPOTTRADES.ch	
Group	Exercise – Expiration – Delivery
Description	Information about delivery trades to be made outside of BMECLEARING: - BONO expiry. Those are sent to the Member, to the Member acting as Account Holder in the CSD, and to the Clearer.
Destinations	Member, Member acting as Account Holder in the CSD where delivery takes place, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Member	String(4)		Member
4	🔑	ContractCode	String(22)		Deliverable contract code
5	🔑	ExerciseIndicator	char	"A"=Early "V"=Expiration	Indicates if the delivery arises from early exercise or at expiration
6	🔑	CounterpartyMember	String(4)		Counterparty Member
7		Quantity	Qty		Delivered quantity (with sign).
8	🔑	Side	char	"1"=Buy "2"=Sell	Sign of trade
9	🔑	ReferencePrice	Price		Reference price
10		MemberExchCode	String(4)		Member code acting in market where delivery takes place
11		CounterpartyMemberExchCode	String(4)		Counterparty member code in market where delivery takes place.
12		TradeDate	LocalDate		Trade register date
13	🔑	ClearingMember	String(4)		Clearing Member
14		CashAmt	Amt		For equity products: cash amount of the trade. For fixed income products: cash amount = number of contracts * (settlement price *nominal of one contract * conversion factor + accrued Interest).
15	🔑	CapacityInd	char	"P"=Proprietary "A"=Client	Capacity indicator
16	🔑	CounterpartyMemberCapacityInd	char	"P"=Proprietary "A"=Client	Counterparty Capacity indicator (Counterparty member)
17	🔑	TradeId	Int		Trade Reference for BONO delivery. Zero in any other case.
18		Nominal	Amt		Fixed income: nominal value

10.3 Spot trades broken down by Margin Account

CSPOTTRADESBRKD.ch	
Group	Exercise – Expiration – Delivery
Description	Detail at Margin Account level of the trades to be made outside BMECLEARING: - BONO expiry.
Destinations	Member, Clearing Member, Delivery Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	MarginAccountMember	String(4)		Member to which the margin account belongs
4	⊶	MarginAccount	String(3)		Margin Account NOTE: In the future this field will be declared as a FILLER. It is equivalent to new field MarginAccount (field 17)
5	⊶	DeliverableContractCode	String(22)		Deliverable contract code
6	⊶	ExerciseIndicator	char	"A"=Early "V"=Expiration	Indicates if the delivery arises from early exercise or at expiration
7		Quantity	Qty		Volume.
8	⊶	Side	char	"1"=Buy "2"=Sell	Sign of trade
9	⊶	ReferencePrice	Price		Reference price
10		TradeDate	LocalDate		Register date
11		Clearing Member	String(4)		Clearing Member
12		CodCSD	char	See table 9 in “Codification Tables” document	Code of the Central Security Depositary
13		CashAmt	Amt		For equity products: cash amount of the trade. For fixed income products: cash amount = number of contracts * (settlement price *nominal of one contract * conversion factor + accrued Interest).
14	⊶	TradeID			Trader number in the delivery process BMECLEARING: always zero
15	⊶	DeliveryMember	String(4)		Member acting as Account Holder in the CSD where delivery takes place
16		Nominal	Amt		Fixed income: nominal value
17	⊶	MarginAccount	String(12)		Margin Account

10.4 Spot trades broken down by position account

CSPOTTRADESBRKDDET.ch	
Group	Exercise – Expiration – Delivery
Description	Detail at Position Account level of the stock trades to be made outside BMECLEARING, due to the exercise of options, futures expiry and deltas in the session
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Member	String(4)		Member to which the position account belongs
4	🔑	PositionAccount	String(5)		Position account
5	🔑	DeliverableContractCode	String(22)		Contract code in spot market
6	🔑	ExerciseIndicator	char	"A"=Early "V"=Expiration (options) “F”=Expiration (futures)	Indicates if the delivery arises from early exercise or at expiration
7		Quantity	Qty		Volume Fix Income: Nominal Stock exchange: number of shares
8	🔑	Side	char	"1"=Buy "2"=Sell	Sign of trade
9	🔑	ReferencePrice	Price		Reference price
10		TradeDate	LocalDate		Register date of spot trades
11		Clearing Member	String(4)		Clearing Member
12		CodCSD	char	See table 9 in “Codification Tables” document	Code of the Central Security Depositary
13		CashAmt	Amt		Effective amount = number of contracts * (Settlement price * Nominal of one contract * Conversion factor + Accrued Interest)
14	🔑	TradeID			BME Clearing: Register number for unique key (stocks) CRCC: Trader number in the delivery process
15		CapacityInd	Char	A: Clients P: Proprietary	Capacity Indicator in Bolsa trade
16		SIBEMember	String(4)		Member executing the delivery trade at Bolsa (Order Origination Firm)
17		RVPositionAccount	String(3)		Position account for internal assignment in equities segment
18		SIBEClient	String(16)		Client code (Account)

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
19		TakeUpFirm	String(4)		Member for external allocation in equities segment
20		AllocText	String(18)		Allocation Reference for external allocation in equities segment
21		FirmMnemonic	String(10)		Allocation Mnemonic defined by the Origin Member (Give-up Trading Firm)
22		SIBEMemberCounterparty	String(4)		

10.5 Deliverable contracts

CDELIVERABLES.DB	
Group	Exercise – Expiration – Delivery
Descripction	List of available deliverable contracts associated to a derivative contract
Destinations	All the users of the Clearing House
Privacy	Contains public data
Timing	Available from start of the session at the expiration date

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ContractCode	String(22)		Contract code in derivatives market
4	🔑	CodCSD	char	See table 9 in “Codification tables” document	Code of the Central Security Depositary
5	🔑	DeliverableContractCode	string(22)		Deliverable contract code used in the Clearing House
6		DeliverableOrderNo	Int	>0	Issue order number of the deliverable contract
7		DeliverableISINCode	String(12)		ISIN code of the deliverable contract
8		MaturityDate	LocalDate		Maturity and delivery date.
9		Factor	Float		Conversion factor (for Bonds)
10		AccruedInterest	Amt		Accrued interest (for Bonds)
11		Field1	String(20)		BMECLEARING: Reserved to future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código ISIN ANNA. String(12). ▪ If the asset is delivered in DCV, this field corresponds to the Código título, String(3).
12		Field2	String(20)	0=DECEVAL 1=CLEARSTREAM 2= BANK OF NEW YORK 3=DCV	BMECLEARING: Reserved to future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the CSV Code where the ISIN is located (10). ▪ If the asset is delivered in DCV, this field corresponds to the Número de Emisión, String(7).

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
13		BVCContractCode	String(35)		BMECLEARING: Reserved for future use CRCC: Mnenomic in BVC
14		CFICode	String(6)		CFI Code

10.6 Details of gas physical delivery

CPHYSDELDETS.ch	
Group	Exercise – Expiration – Delivery
Description	Details about physical delivery
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from start of the session. Dynamic, it changes once the session finishes

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3		ClearingMember	String(4)		Clearing Member
4	🔑	Member	String(4)		Member
5	🔑	PositionAccount	String(5)		Position Account
6	🔑	Infraestructure	String(10)	"PVB"= Spanish Virtual Balance Point "TVB"= Spanish Virtual Balancing Tank	Infrastructure
7		EICcode	String(16)		EIC code
8	🔑	ContractCode	String(22)		Derivative contract code that results in the delivery obligation
9	🔑	DeliveryDate	LocalDate		Delivery date
10	🔑	SettlPrice	Price		Settlement price
11		Side	char	"1"=Buy "2"=Sell	Sign of trade
12		Quantity	Qty		Number of contracts to deliver
13		QuantityToDeliver	float	Up to 3 decimals	Quantity to be delivered
14		UnitOfMeasure	Char(20)		Unit of measure of quantity to be delivered
15		NominationStatus	char	P=Forecast N=Notification A=Accepted	Nomination status

10.7 Nominations for gas physical delivery at EIC level

CPHYSDEL.ch	
Group	Exercise – Expiration – Delivery
Description	Nominations for gas physical delivery at EIC level
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from start of the session. Dynamic, it changes once the session finishes

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ClearingMember	String(4)		Clearing Member
4	⊶	Member	String(4)		Member
5	⊶	Infraestructure	String(10)	"PVB"= Spanish Virtual Balance Point "TVB"= Spanish Virtual Balancing Tank	Infrastructure
6	⊶	EICcode	String(16)		EIC code
7	⊶	DeliveryDate	LocalDate		Delivery date
8	⊶	ContractType	Char	N=Non intraday	Contract type
9		Side	char	"1"=Buy "2"=Sell	Sign of trade
10		QuantityToDeliver	float	Up to 3 decimails	Quantity to be delivered
11		UnitOfMeasure	Char(20)		Unit of measure of quantity to be delivered
12		NominationStatus	char	P=Forecast N=Notification A=Accepted I=Disabled User	Nomination status

10.8 Details of gas products' physical delivery fee

CPHYSDELFEES.ch	
Group	Fees
Description	Fees for gas physical delivery
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from start of the session. Dynamic, it changes once the session finishes

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3		ClearingMember	String(4)		Clearing Member
4	⊶	Member	String(4)		Member
5	⊶	PositionAccount	String(5)		Position Account
6	⊶	Infraestructure	String(10)	"PVB"= Spanish Virtual Balance Point	Infrastructure

				"TVB"= Spanish Virtual Balancing Tank	
7		EICcode	String(16)		EIC code
8	🗝	DeliveryDate	LocalDate		Delivery date
9		NetQuantity	Qty		Net number of contracts to deliver
10		Currency	Currency	see Table 1 in "Codification Tables" document	Currency for fee
11		Delivery Fee	Amt		Physical delivery fee amount

11 Fees

This group contains files of a private nature with data, on fees.

11.1 Detail of fees

CFEESBRKD.ch	
Group	Fees
Description	Detailed information on fees
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	TradeID	int		Clearing register number
4	⊶	Side	char	"1"=Buy "2"=Sell	Sign
5	⊶	LastDateFeesCalc	LocalDate		In case of charge of fees, this date corresponds to the current session date. Otherwise, this field indicates last date when fees' calculation was made for this trade
6	⊶	FeeGroup	String(2)	see Table 15 in "Codification Tables" document	Fee group associated to the underlying, instrument and position account type
7	⊶	FeeType	String(2)	see Table 16 in "Codification Tables" document	Fees type
8		FeeConcept	char	1= Per contract 2=Cap 3=Floor 4=Per MWh 5=Effective amt 6=Effective/term	Fee concept
9		Currency	Currency	see Table 1 in "Codification Tables" document	Currency for fees
10		RegDate	LocalDate		Register date on clearing house
11		PreviousTradeDate	LocalDate		Date for previous trade. This field eases the track of fees in case of give-out and transfers
12		Clearing Member	String(4)		Clearing Member
13		Member	String(4)		Trading Member
14		PositionAccount	String(5)		Position account

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
15		ContractCode	String(22)		Contract code
16		Price	Price		Price
17		OrderNumber	String(12)		Order numer. Informed in case of an exchange trade
18		Quantity	Qty		Volume
19		NotTransferredQty	Qty		Live volume of the trade. Number of contracts associated to the trade, having subtracted those that have been transferred
20		OpenCloseIndicator	char	"O"=Open "C"=Close	Indicates if the trade opens or closes open position
21		FeePerConcept	Amt		Fee to be applied for this concept
22		TotalFee	Amt		Total fees. Can be zero In case of applying Cap/Floor concept for one transaction composed of several trades, the total amount will be informed just in one of these trades.
23		TradeType	char		Trade type
24		TradeReference	String(18)		Reference. - If it is an exchange trade, it is the reference assigned to the order of the original trade - If it is a cross trade, corresponds to the reference assigned by the broker to the trade. - If it is an assignment or a transfer, corresponds to the reference informed in the previous trade.
25		PreviousTradeID	int		Clearing register number for previous trade. If it is an initial trade, it is its own clearing register number (TradeID)
26		QuantityPerConcept	Qty		Quantity for that the fee is applied
27		NumberOfDays	Int		Days between the two legs of the repo trade
28		CashAmt	Amt		Cash amount of the transaction
29		FixedAmount	Amt		Fixed amount per trade
30		TradingFee	Amt		Trading fee
31		ClearingFee	Amt		Clearing fee

11.2 Fees

CFEES.ch	
Group	Fees
Description	Information of total fees for each Trading Member
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	RegDate	LocalDate		Register date on CCP
4	⊶	LastDateFeesCalc	LocalDate		In case of charge of fees, this date corresponds to the current session date. Otherwise, this field indicates last date when fees' calculation was made for this trade
5	⊶	FeeGroup	String(2)	see Table 15 in "Codification Tables" document	Fee group associated to the underlying, instrument and position account type
6	⊶	FeeType	String(2)	see Table 16 in "Codification Tables" document	Fee type
7	⊶	FeeConcept	char	1= Per contract 2=Cap 3=Floor 4=Per MWh 5=Effective amt 6=Effective/term	Fee Concept
8	⊶	ClearingMember	String(4)		Clearing Member
9	⊶	Member	String(4)		Trading Member
10	⊶	Currency	Currency	see Table 1 in "Codification Tables" document	Currency for fees
11		TotalNotTransferredQty	Qty		Total live volume for trades aggregated . Can be zero
12		TotalNumTransactions	Int		Total number of transactions. Can be zero
13		TotalNumLines	Int		Total number of lines in CFEESBRKD file that compose this aggregated register. Can be zero
14		QuantityPerConcept	Qty		Quantity for that the concept is applied
15	⊶	FeePerConcept	Amt		Fee to be applied for this concept
16		TotalFee	Amt		Total fees. Can be zero
17		Text	String(30)		Informative text.
18		FixedAmount	Amt		Fixed amount per trade
19		TradingFee	Amt		Trading fee
20		ClearingFee	Amt		Clearing fee

11.3 Deferral fee

CDEFERRALFEE.ch	
Group	Fees
Description	Deferral fee
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	Member	String(4)		Member to which the position account belongs
4	⊶	PositionAccount	String(5)		Position Account
5	⊶	ContractCode	String(22)		Contract code
6		Currency	Currency	see Table 1 in "Codification Tables" document	Currency for fees
7		LongPosition	Qty		Buy position for the position account and contract
8		ShortPosition	Qty		Sell position for the position account and contract
9		BuyCashAmt	Amt		Cash value of bought position (in quote currency)
10		SellCashAmt	Amt		Cash value of sold position (in quote currency)
11		BuyDeferralComponent	char	1=tranche 2=cap 3=floor	Number showing whether the buy mark-up to be used according to the cash value of the bought position is a % (expressed as 1), a cap or a floor. Valid values: 1=tranche (%), 2= cap., 3=floor
12		SellDeferralComponent	char	1=tranche 2=cap 3=floor	Number showing whether the buy mark-up to be used according to the cash value of the sold position is a % (tranche), cap or floor.
13		BuyMarkUp	float		If BuyDeferralComponent=1, mark-up value to be used according to the cash value of the bought position.
14		SellMarkUp	float		If SellDeferralComponent=1, mark -up value to be used according to the cash value of the sold position.
15		DeferralDays	Int		Number of deferral days
16		BuyDeferralFee	Amt		Deferral fee for long positions/purchases. If BuyDeferralComponent=1 it will be calculated by multiplying BuyMarkUp by BuyCashAmt. Otherwise it will be the cap or floor as appropriate,

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
					apportioned by the deferral days in any case.
17		SellDeferralFee	Amt		Deferral fee for short positions/sales. If SellDeferralComponent=1 it will be calculated by multiplying SellMarkUp by SellCashAmt. Otherwise it will be the cap or floor as appropriate, apportioned by the deferral days in any case.
18	🔑	ClearingMember	String(4)		Clearing Member

11.4 Position adjustments Fees

CPOSADJFEE.ch	
Group	Fees
Description	Fee detailed at position account and contract level, for those gross register accounts that have incurred into late closing fees
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	CAMPO	TIPO	VALORES VÁLIDOS	DESCRIPCIÓN
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ClearingMember	String(4)		Clearing Member
4	⊶	Member	String(4)		Member Code
5	⊶	PositionAccount	String(5)		Position account
6	⊶	ContractCode	String(22)		Contract code
7	⊶	Currency	Currency	see Table 1 in “Codification Tables” document	Currency for fees
8		ClearingFee	Amt		Clearing fee

11.5 Collateral Fees

CCPCOLLATERALFEES.ch	
Group	Fees
Description	Treasury and non-cash collateral fees detailed calculation
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, it is only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	CCPCode	String(2)		CCP code
3	🔑	ContractGroup	String(2)		Contract Group code
4	🔑	ClearingMember	String(4)		Clearing Member
5	🔑	CollateralAccountMember	String(4)		Member to which the collateral account belongs
6	🔑	CollateralAccount	String(12)		Collateral Account
7	🔑	CollateralSourceAccount	String(12)		Shows the collateral origin account. When the collateral is held in the same account, this account will be shown. If it is held in a buffer account, the buffer account code will be shown.
8	🔑	MarginInstrument	char	see Table 6 in document "Codification Tables"	Method of posting margins
9	🔑	CSDCode	char	see Table 9, for non-cash collateral, or Table 21, for cash collateral, in document "Codification Tables"	Code of the Central Security Depositary or of the Depositary Bank
10	🔑	NominalCurrency	Currency	see Table 1 in document "Codification Tables"	Currency in which Nominal in this record is shown
11	🔑	AssetCode	String(12)		Code of asset delivered.
12		CurrencyReinvestmentIndicator	"S"=Yes "N"=No		Indicates whether is it possible or not to opt for the reinvestment or not the cash collateral posted in the currency and CSD_Code combination of this register
13		AccountReinvestmentIndicator	"S"=Yes "N"=No		Indicates whether the clearing member has opted to reinvest the cash collateral posted in this collateral account or not, when possible
14		Nominal	Float		Nominal value of the total collateral allocated to the account

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
15		ReferenceRateName	String(5)		Name of the reference rate used for treasury fee calculation
16		ReferenceRate	Float		Value of the reference rate used for treasury fee calculation
17		Spread	Int		Spread used for the treasury fee calculation, expressed in basis points
18		AddOnSpread	Int		Spread add-on used for treasury fee calculation, expressed in basis points
19		CashRate	Float		Cash rate used for treasury fee calculation (Reference Rate + Spread + Spread add-on)
20		TreasuryFeeAmt	Amt		Treasury fee amount. Applied just for cash collateral.
21		NonCashCollateralFee	Int		Non-cash collateral fee, expressed in basis points.
22		NonCashCollateralFeeAmt	Amt		Non-cash collateral fee amount, denominated in the asset's currency.
23		Assetprice	Price		Asset price at close. Accrued interest included for bonds
24		Exchangerate	Price		Applicable exchange rate
25		Numdays	Int		It indicates the number of days for calculation
26	🔑	Tranche	String(1)	Values 0/1	For those cases where is needed to break down the fee calculation in 2 tranches (first of the month and end of the month) 1 = Unique tranche or sesión date when clearing date 0 = First of the month tranche when there is a break down

12 Results at Position Account level

This group contains files of a private nature with data related to, at the Position Account level, option premiums, valuation of futures and fees and compensatory payments due to corporate actions (only applicable to xRolling Stocks).

12.1 Option premiums

CPREMIUMS.ch	
Group	Results at Position Account level
Description	Premium associated with an options trade
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, new records can be added at any moment. Records are not modified or eliminated.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	TradeID	int		Clearing register number of the trade
4	🔑	Side	char	"1"=Buy "2"=Sell	Sign
5		Member	String(4)		Member to which the position account belongs
6		PositionAccount	String(5)		Position account
7		ContractCode	String(22)		Contract code
8		Premium	Amt		Premium
9		Currency	Currency	see Table 1 in document “Codification Tables”	Currency that premium is quoted in

12.2 Variation margin

CVARMARGIN.ch	
Group	Results at Position Account level
Description	Detail of daily settlement of profits and losses: - For contracts with daily settlement it is calculated as the valuation difference. For positions: between previous day settlement price and end of day settlement price. For day trades between trade price and settlement price. - For forwards and swaps (cash settlement at expiration) calculated as the valuation of all the historical positions, included the expiration ones, between trade price and the settlement price
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Member	String(4)		Member to which the position account belongs
4	🔑	PositionAccount	String(5)		Position account
5	🔑	ContractCode	String(22)		Contract code
6	🔑	PositionTradeIndicator	char	"1"=Open position at start of the session "2"=Trade to be marked-to market “4”=Trade for Rollover Mark-to-Market	Indicates if it is valuing the open position at the start of the session, a trade settled in the current session or a trade for rollover mark-to market.
7	🔑	TradeID	int		If PositionTradeIndicator = “2” or “4”, it is the clearing trade register number
8	🔑	Side	Char	"1"=Buy "2"=Sell	Sign
9		Quantity	Qty		Volume
10		InitialPrice	Price		Initial price: If PositionTradeIndicator = “1”, it is the closing price from the previous session. If PositionTradeIndicator = “2” or “4”, it is the Trade price
11		IntialValue	Amt		Initial value of the position / trade referenced in the record. It is the result of multiplying the initial valuation price by the volume by contract multiplier The sign is positive when buying and negative when selling
12		SettlPrice	Price		Price of final valuation:

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
					If the session has not ended it is the last trade price of the contract. If the session has ended it is the settlement price for the contract.
13		SettlValue	Amt		Final valuation of the position / trade referenced in the record. It is the result of multiplying the final settlement price by the volume and by contract multiplier. The sign is positive when buying and negative when selling
14		VariationMargin	Amt		Profits and losses generated by the position / trade referenced in the record. It is the difference between the final and initial valuation.
15		Currency	Currency	see Table 1 in document "Codification Tables"	Currency used to express valuation. For the FX Contracts, the quote currency or the second of the pair.
16		InitialDate	LocalDate		Initial valuation date. If PositionTradeIndicator = "1", it contains the date of the last session where mark-to-market was applied. If PositionTradeIndicator= "2" or "4", it contains the trade trading date
17		InitialNPV	Amt		Initial Net Present Value
18		FinalNPV	Amt		Final Net Present Value

12.3 Pending variation margin

CVARMARGINPEND.ch	
Group	Results at Position Account level
Description	For forwards and swaps (cash settlement at expiration) it contains the detail of valuation differences of trades (between trade price and current valuation price). Same format as CVARMARGIN.ch file.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	Member	String(4)		Member to which the position account belongs
4	⊶	PositionAccount	String(5)		Position account
5	⊶	ContractCode	String(22)		Contract code
6	⊶	PositionTradeIndicator	char	"3"=Trade to be valued	Indicates that a trade is being valued
7	⊶	TradeID	int		Clearing trade register number
8	⊶	Side	char	"1"=Buy "2"=Sell	Sign
9		Quantity	Qty		Volume
10		InitialPrice	Price		Initial price: It is the Trade price
11		IntialValue	Amt		Initial value of the position / trade referenced in the record. It is the result of multiplying the initial valuation price by the volume and the contract multiplier For debt trades (single and repos) this amount is adjusted according to interest rate. The sign is positive when buying and negative when selling
12		SettlPrice	Price		Price of final valuation: If the session has ended it is the settlement price of the contract. If the session has not ended it is the last trade price of the contract.
13		CurrGrossTradeAmt	Amt		Current valuation of the position / trade referenced in the record. It is the result of multiplying the current settlement price by the volume and the contract multiplier. The sign is positive when buying and negative when selling
14		GrossTradeAmtDiff	Amt		It is the difference between the current and the initial valuation.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
15		Currency	Currency	see Table 1 in document “Codification Tables”	Currency used to express valuation
16		InitialDate	LocalDate		Trade trading date

12.4 Valuation for products without daily settled variation margin

CVALUATIONOTH.ch	
Group	Results at Position Account level
Description	Valuation detail at trade or position level for products without daily settlement of profits and losses. - For trades from previous sessions: it is calculated at position level, using open position at the start of day. The valuation is based on the difference between previous day settlement price and end of day settlement price. - For day trades: it is calculated at trade level. The valuation is based on the difference between trade price and settlement price. Same format as CVARMARGIN.ch file.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Available from the start of the session. Dynamic, records can be added, modified or eliminated at any time.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Member	String(4)		Member to which the position account belongs
4	🔑	PositionAccount	String(5)		Position account
5	🔑	ContractCode	String(22)		Contract code
6	🔑	PositionTradeIndicator	char	"1"=Open position at start of the session "2"=Day Trade	Indicates if it is valuing the open position at the start of the session or a trade settled in the current session
7	🔑	TradeID	int		If PositionTradeIndicator = 2, it is the clearing trade register number
8	🔑	Side	char	"1"=Buy "2"=Sell	Sign
9		Quantity	Qty		Volume
10		InitialPrice	Price		Initial price: If PositionTradeIndicator = “1”, it is the closing price from the previous session. If PositionTradeIndicator = “2”, it is the Trade price
11		IntialValue	Amt		Initial value of the position / trade referenced in the record. It is the result of multiplying the initial valuation price by the volume by contract multiplier

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
					The sign is positive when buying and negative when selling
12		SettlPrice	Price		Price of final valuation: If the session has not ended it is the last trade price of the contract. If the session has ended it is the settlement price for the contract.
13		SettlValue	Amt		Final valuation of the position / trade referenced in the record. It is the result of multiplying the final settlement price by the volume and by contract multiplier. The sign is positive when buying and negative when selling
14		GrossTradeAmtDiff	Amt		Valuation of the position / trade referenced in the record. It is the difference between the final and initial valuation.
15		Currency	Currency	see Table 1 in document “Codification Tables”	Currency used to express valuation
16		InitialDate	LocalDate		Initial valuation date. If PositionTradeIndicator = 1, it contains the date of the previous session. If PositionTradeIndicator= 2, it contains the date of the current session

12.5 Defferral fee Results

CDEFERRALFLOW.ch	
Group	Results at Position Account level
Description	Deferral fee results
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group
3	⊶	Member	String(4)		Member to which the position account belongs
4	⊶	PositionAccount	String(5)		Position account
5	⊶	ContractCode	String(22)		Contract Code
6		Currency	Currency	ver Tabla 1 en documento “Tablas de Codificación”	Currency
7		LongPosition	Qty		Buy position for the position account and contract
8		ShortPosition	Qty		Sell position for the position account and contract
9		BuyCashAmount	Amt		Cash value of bought position
10		SellCashAmount	Amt		Cash value of sold position
11		DeferralDays	Int		Number of deferral days
12		BuyDeferralFlow	Amt		Buy Deferral Flow
13		SellDeferralFlow	Amt		Sell Deferral Flow

12.6 Compensatory payments

CCOMPPAYMENT.ch	
Grupo	Results at Position Account level
Descripción	Compensatory payments dus to Corporate Actions
Destinatarios	Member, Clearing Member
Privacidad	Contains private data
Timing	Static, only available at the close of the session

#	*	CAMPO	TIPO	VALORES VÁLIDOS	DESCRIPCIÓN
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3		Member	String(4)		Member account holder
4		PositionAccount	String(5)		Position account
5		ContractCode	String(22)		Contract code
6	🔑	TradeID	int		Clearing register number
7	🔑	Side	char	"1"=Buy "2"=Sell	Sign
8		Quantity	Qty		Volume
9		DividendPercentageApplied	Amt		Percentage applied to dividend payments. Expressed in percentage, without sign and up to 2 decimal places
10		Gross Dividend	Amt		Gross dividend.
11		CompensatoryPayment	Amt		Compensatory payment. Expressed with sign and up to 2 decimal places. (If negative = Debit; If positive = credit)
12		Currency	Currency	see Table 1 in document “Codification Tables””	Currency in which the compensatory payment is expressed.

13 Results at Margin Account Level

This group contains files of a private nature with data, at the Margin Account level, on the margins required and pledged, as well as trading, option premiums, valuation of futures and fees.

13.1 Detail of the calculation of initial margin

CINIMARGINCALC.ch	
Group	Results at Margin Account level
Description	Detailed information of the calculation of the initial margin for each margin account
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	MarginAccountMember	String(4)		Member to which the margin account belongs
4	🔑	MarginAccount	String(3)		Margin Account NOTE: In the future this field will be declared as a FILLER. It is equivalent to new field MarginAccount (field 22)
5	🔑	ArrayCode	String(3)		Margin array code
6		NetPositionMargin	Amt		Net position margin
7		TimeSpreadMargin	Amt		Time-spread margin
8		Scenario	int		Scenario
9		LongPositionDelta	Amt		Long position delta
10		ShortPositionDelta	Amt		Short position delta
11		NetDelta	Amt		Net delta
12		DeltaToOffset	Amt		Delta to apply in each offset group
13		InterCommoditySpreadCredit	Amt		Credit for spreads obtained in the offsets
14		FinalDelta	Amt		Final delta
15		CommodityMargin	Amt		Group Margin (prior to offsetting of underlyings)
16		FinalCommodityMargin	Amt		Final margin
17		Currency	Currency	see Table 1 in document “Codification Tables”	Currency in which amounts of this record are shown
18		NetCommodityMargin	Amt		Group Margin (after offsetting underlying)
19		PendingVariationMargin	Amt		Guarantee adjustments for not cleared Variation Margin.
20		ScenarioIni	Int		Most unfavourable scenario without taking into account large position scenarios.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
21		NetDeltaIni	Amt		Net delta without taking into account large position scenarios.
22	🔑	MarginAccount	String(12)		Margin Account
23		PremiumMargin	Amt		
24	🔑	CalculationType	String(1)	1: Ordinary calculation 2: Calculation under Regulatory Constrains	This field and ArrayCode field will set the criterion for margin calculation: - CalculationType = 1 and institutional ArrayCode: Margin with BME CLEARING criterion - CalculationType = 2 and institutional ArrayCode: Margin with BME CLEARING criterionexcluding xRolling Stocks - CalculationType = 2 and retail ArrayCode: Margin for assets under regulatory constraints.
25		IMIncreased	Amt		IM calculated with the criterion determined by CalculationType and Arraycode, increased by the MarginBufferPercentage

13.2 Settlement and margins by Margin Account and settlement currency

CACCOUNTSETTL.ch	
Group	Results at Margin Account level
Description	Amounts by margin account of settlements and initial margins
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	MarginAccountMember	String(4)		Member to which the margin account belongs
4	⊶	MarginAccount	String(3)		Margin Account NOTE: In the future this field will be declared as a FILLER. It is equivalent to new field MarginAccount (field 14)
5	⊶	Currency	Currency	see Table 1 in document "Codification Tables"	Currency
6		InitialMargin	Amt		Daily margins required the following working day to SessionDate
7		InitialMarginPledged	Amt		Valuation of the collateral pledged by holder.
8		InitialMarginDiff	Amt		Difference between the daily margins required and the collateral pledged.
9		VariationMargin	Amt		Profits and losses generated
10		FILLER			
11		FILLER			
12		Premium	Amt		Option premiums
13		GrossDeliveryAmt	Amt		Amount to be settled due to gas physical delivery
14	⊶	MarginAccount	String(12)		Margin Account
15		DeferralFee	Amt		Deferral fee

13.3 Back Testing Disclosure Data

CBACKTESTING.ch	
Group	Results at Margin Account level
Description	Amounts of the Back Testing results per Margin Account
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	ClearingMember	String(4)		Clearing Member
4	🔑	MarginAccountMember	String(4)		Member to which the margin account belongs
5	🔑	MarginAccount	String(3)		Margin Account NOTE: In the future this field will be declared as a FILLER. It is equivalent to new field MarginAccount (field 16)
6	🔑	Currency	Currency	see Table 1 in document “Codification Tables”	Currency
7		InitialPosValue	Amt		Value of the position being analysed at the closing price of the earliest session date analysed
8		InitialMargin	Amt		Initial Margin of the earliest session date analysed
9		MaximumRisk	Amt		Maximum loss
10		UncoveredRisk	Amt		Loss not covered by the Initial Margin
11		1DayRisk	Amt		1-day Loss
12		2DayRisk	Amt		2-day Loss
13		3DayRisk	Amt		3-day Loss
14		4DayRisk	Amt		4-day Loss
15		5DayRisk	Amt		5-day Loss
16	🔑	MarginAccount	String(12)		Margin Account

13.4 Stress Testing Disclosure Data

CSTRESSTESTING.ch	
Group	Results at Margin Account level
Description	Amounts of the Stress Tests results by Margin Account
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	ClearingMember	String(4)		Clearing Member
4	⊶	MarginAccountMember	String(4)		Member to which the margin account belongs
5	⊶	MarginAccount	String(3)		Margin Account NOTE: In the future this field will be declared as a FILLER. It is equivalent to new field MarginAccount (field 11)
6	⊶	Currency	Currency	see Table 1 in document "Codification Tables"	Currency
7		WorstScenario	int		Clearing Member's worst case scenario
8		WorstScenarioMargin	Amt		Margin required under worst case scenario parameters
9		InitialMargin	Amt		Initial Margin
10		StressTestRisk	Amt		Stress Test Risk
11	⊶	MarginAccount	String(12)		Margin Account

13.5 Gas delivery settlements at Margin Account level

CDELIVESETTL.ch	
Group	Results at Margin Account level
Description	Settlements due to gas delivery at Margin Account level
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	MarginAccountMember	String(4)		Member to which the margin account belongs
4	⊶	MarginAccount	String(12)		Margin Account
5	⊶	ContractCode	String(22)		Derivative contract code that results in the delivery obligation
6	⊶	Currency	Currency	see Table 1 in document "Codification Tables"	Currency
7	⊶	Infraestructure	String(10)	"PVB"= Spanish Virtual Balance Point "TVB"= Spanish Virtual Balancing Tank	Infrastructure
8	⊶	SettlPrice	Price		Settlement price
9	⊶	SettlDate	LocalDate		Monetary delivery
10		DeliveryAmt	Amt		Cash amount before taxes (*)
11		TaxRate	Amt		Tax rate
12		TaxAmount	Amt		Tax amount (*)
13		GrossDeliveryAmt	Amt		Total cash amount including taxes (*)

(*) If the amount is positive, the Margin Account receives a cashflow. If the amount is negative, the Margin Account pays a cashflow.

13.6 Settlement and margins by Margin Account and quote currency

CACCOUNTSETTLCCY.ch	
Group	Results at Margin Account level
Description	Amounts by margin account of settlements and initial margins in quote currency
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	MarginAccountMember	String(4)		Member to which the margin account belongs
4	⊶	MarginAccount	String(12)		Margin Account
5	⊶	CalcCurrency	Currency	see Table 1 in document “Codification Tables”	Quote currency. For the FX Contracts, the quote currency or the second of the pair.
6		CalcInitialMargin	Amt		Daily margins required the following working day to SessionDate expressed in the quote currency
7		CalcVariationMargin	Amt		Profits and losses generated expressed in the quote currency
8		CalcPremium	Amt		Option premiums expressed in the quote currency
9		CalcDeliveryAmt	Amt		Amount to be settled due to gas physical delivery expressed in the quote currency
10		CalcDeferralFee	Amt		Deferral fee expressed in the quote currency
11		Currency	Currency	see Table 1 in document “Codification Tables”	Settlement currency
12		InitialMargin	Amt		Daily margins required the following working day to SessionDate expressed in the settlement currency
13		VariationMargin	Amt		Profits and losses generated expressed in the settlement currency
14		Premium	Amt		Option premiums expressed in the settlement currency
15		GrossDeliveryAmt	Amt		Amount to be settled due to gas physical delivery expressed in the settlement currency
16		DeferralFee	Amt		Deferral fee expressed in the settlement currency

13.7 Detailed information of the IM calculation for each margin account – scenario model

CTOTALINITIALMARGIN.ch	
Group	Results at Margin Account level
Description	Detailed information of the IM calculation for each margin account according to the model employed (IM calculation method).
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	MarginAccountMember	String(4)		Member to which the margin account belongs
4	🔑	MarginAccount	String(12)		Margin account
5		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
6		IMCalculateMethod	String(12)	"ES" "HVAR" "MAX _HVAR_ES" “MEFFCOM2”	IM calculation method
7		InitialMargin	Amt		Initial Margin
8		InitialMarginD-1	Amt		Initial Margin from D-1 (do not apply for “MEFFCOM2” calculation method).
9		ESValue	Amt		Value of Expected Shortfall (do not apply for “MEFFCOM2” calculation method).
10		HVaRValue	Amt		Value of Historical VaR (do not apply for “MEFFCOM2” calculation method).
11		HVaRDate	Date	YYYYMMDD Format	Historical Scenario HVaR (do not apply for “MEFFCOM2” calculation method)
12		MPOR	int		According to account type (client/proprietary) (do not apply for “MEFFCOM2” calculation method).
13		IMBase	Amt		Initial Margin Base (do not apply for “MEFFCOM2” calculation method).
14		IMFloor	Amt		Minimum Initial Margin (do not apply for “MEFFCOM2” calculation method).
15		IliquiditySurcharge	Amt		IM increase due to PSA (do not apply for “MEFFCOM2” calculation method).
16		SolvencyMultiplier	float		Solvency Multiplier

13.8 Detailed information of the IM calculation for each margin account and underlying – scenario model

CINIMARGINCALCSCENARIO.ch	
Group	Results at Margin Account level
Description	Detailed information of the calculation of the initial margin for each margin account and underlying (scenario model)
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	MarginAccountMember	String(4)		Member to which the margin account belongs
4	🔑	MarginAccount	String(12)		Margin account
5	🔑	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
6		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
7		LongPositionDelta	Amt		Delta of open buy position
8		ShortPositionDelta	Amt		Delta of open sell position
9		NetDelta	Amt		Net Delta. Take positive and negative values.
10		IMCalculateMethod	String(12)	"ES" "HVAR" "MAX _HVAR_ES" “MEFFCOM2”	IM calculation method
11		P&LES	Amt		P&L scenario averaged of a specific position that corresponds to 18th worst-cases scenario of the whole portfolio. (Do not apply for “MEFFCOM2” calculation method)
12		P&LHVaR	Amt		P&L scenario of a specific position that corresponds to 25th worst-case scenario of the whole portfolio. (Do not apply for “MEFFCOM2” calculation method)
13		HVaRDate	String(8)	YYYYMMDD format	Historical Scenario HVaR (do not apply for “MEFFCOM2” calculation method)

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
14		IMFloor	Amt		Minimum Initial Margin (do not apply for "MEFFCOM2" calculation method).
15		IliquiditySurcharge	Amt		IM increase due to PSA (do not apply for "MEFFCOM2" calculation method)
16		RiskFactorBuffer	float		Established multiplier factor relative to risk sovereign (do not apply for "MEFFCOM2" calculation method)

13.9 Detailed information of the IM floor calculation – scenario model

CMARGINFLOORCALC.ch	
Group	Results at Margin Account level
Description	Detailed information of the IM floor calculation for each margin account and underlying. (scenario model)
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	MarginAccountMember	String(4)		Member to which the margin account belongs
4	🔑	MarginAccount	String(12)		Margin account
5	🔑	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
6		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
7		LongPositionDelta	Amt		Delta of open buy position (excluding potential synthetic arbitrage strategies)
8		ShortPositionDelta	Amt		Delta of open sell position (excluding potential synthetic arbitrage strategies)
9		NetDelta	Amt		Net Delta. Take positive and negative values.
10		IMCalculateMethod	String(12)	"ES" "HVAR" "MAX _HVAR_ES" “MEFFCOM2”	IM calculation method
11		ESValue	Amt		Value of Expected Shortfall for each Member (do not apply for “MEFFCOM2” calculation method)
12		HVaRValue	Amt		Value of Historical VaR for each Member (do not apply for “MEFFCOM2” calculation method)
13		IMFloor	Amt		IMFloorFactor applied to max (HVaRValue, ESValue) (do not apply for “MEFFCOM2” calculation method)

13.10 Stress Testing Disclosure Data per Margin Account – scenario model

CSTRESSTESTINGSCENARIOMARAC.ch	
Group	Results at Margin Account level
Description	Detailed information of the Stress Test margin calculation for each Margin Account
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	ClearingMember	String(4)		Clearing Member code
4	🔑	MarginAccountMember	String(4)		Member to which the margin account belongs
5	🔑	MarginAccount	String(12)		Margin account.
6	🔑	Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
7		WorstHistScenario	String(8)	YYYMMDD format	Date of worst historical scenario
8		WorstHistScenarioP&L	Amt		P&L Historical scenario
9		WorstHypoScenario	String(18)		Name of worst hypothetical scenario
10		WorstHypoScenarioP&L	Amt		P&L Hypothetical scenario
11		Settlement EOD	Amt		Corresponds to the sum of the following amounts calculated at EOD for the account holder: VM, Cost of deferral and IM variation. Only applies to negative values.
12		IliquiditySurcharge	Amt		IM increase due to PSA

13.11 Margins required per Margin Account unrelated with Position Account

CREQMARGM.ch	
Group	Results at Margin Account level
Description	Information for two-level structure accounts regarding required margins at Margin Account level.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, it is only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String (2)		Contract Group code
3	🔑	ClearingMember	String (4)		Clearing Member
4	🔑	MarginAccountMember	String (4)		Member to which the margin account belongs
5	🔑	MarginAccount	String (12)		Margin account
6	🔑	Currency	Currency	see Table 1 in document “Codification Tables”	Currency
7		RequiredMargin	Amt		Required margins not related with position account

14 Results per Collateral Account at CCP level

This group contains files of a private nature with data per Collateral Account at Central Counterparty (CCP) level.

14.1 Settlement and margins per Collateral Account

CCPACCOUNTSETTL.ch	
Group	Results per Collateral Account at CCP level
Description	Amounts by Collateral Account of settlements and initial margins
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	CCPCode	String(2)		CCP code
3	🔑	ClearingMember	String(4)		Clearing Member
4	🔑	CollateralAccountMember	String(4)		Member to which the collateral account belongs
5	🔑	CollateralAccount	String(3)		Collateral Account NOTE: In the future this field will be declared as a FILLER. It is equivalent to new field CollateralAccount (field 13)
6	🔑	Currency	Currency	see Table 1 in document "Codification Tables"	Currency
7		InitialMargin	Amt		Daily margins required the following working day to SessionDate
8		InitialMarginPledged	Amt		Valuation of the collateral pledged by collateral account.
9		InitialMarginDiff	Amt		Difference between the daily margins required and the collateral pledged.
10		VariationMargin	Amt		Profits and losses generated
11		Premium	Amt		Option premiums
12		GrossDeliveryAmt	Amt		Amount to be settled due to gas physical delivery
13	🔑	CollateralAccount	String(12)		Collateral Account
14		DeferralFee	Amt		Deferral fee

14.2 Detail of Collateral posted at CCP level

CCPPLEDGES.ch	
Group	Results per Collateral Account at CCP level
Description	Valuation of the assets posted as collateral in the date of session, detailed by asset and destination
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	CCPCode	String(2)		CCP code
3	⊶	ClearingMember	String(4)		Clearing Member
4	⊶	CollateralAccountMember	String(4)		Member to which the collateral account belongs
5	⊶	CollateralAccount	String(3)		Collateral Account NOTE: In the future this field will be declared as a FILLER. It is equivalent to new field CollateralAccount (field 22)
6	⊶	AssetTCode	String(12)		Code of asset delivered.
7	⊶	MarginInstrument	char	see Table 6 in document "Codification Tables"	Method of posting margins
8		AssetType	String(3)	see Table 2 in document "Codification Tables"	Asset type delivered
9		AssetDescription	String(40)		Description of asset delivered
10		AssetCSD	String(20)	see Table 9, for non-cash collateral, or Table 21, for cash collateral, in document "Codification Tables"	Name of the Central Security Depositary or of the Depositary Bank
11		Haircut	float		Coefficient applied to the price in the valuation of the asset. Expressed as percentage.
12		AssetPrice	Price		Asset price at close. Accrued interest included for bonds
13		Nominal	Float		Nominal value of asset delivered. If it is a repo, it is its nominal
14		AssetValue	Amt		Asset Value: (Nominal * Price * Haircut)/Exchange Rate If it is a repo, it is the nominal valued to market price.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
15	⊶	Currency	Currency	see Table 1 in document "Codification Tables"	Currency in which AssetValue in this record is shown
16	⊶	CSDCode	char	see Table 9, for non-cash collateral, or Table 21, for cash collateral, in document "Codification Tables"	Code of the Central Security Depositary or of the Depositary Bank
17		CFICode	string(6)		Financial instruments Codification following the standard ISO 10962.
18		Field1	String(20)		BMECLEARING: Reserved to future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código ISIN unido. String(12). ▪ If the asset is delivered in DCV, this field corresponds to the Código título, String(3).
19		Field2	String(20)		BMECLEARING: Reserved to future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código Fungible. String(10). ▪ If the asset is delivered in DCV, this field corresponds to the Número de Emisión, String(7).
20		Field3	String(20)		Reserved for future use.
21		Field4	String(20)		Reserved for future use.
22	⊶	CollateralAccount	String(12)		Collateral Account
23		NominalCurrency	Currency	see Table 1 in document "Codification Tables"	Currency in which Nominal in this record is shown
24		ExchangeRate	Price		Applicable exchange rate

14.3 Cash movements detail per collateral account

CCPCASHMOVBRKD.ch	
Group	Results per Collateral Account at CCP level
Description	Information of cash movement by a Clearing Member, broken down by Member, Collateral Account, concept and cash movements group. Includes daily and monthly concepts.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	CCPCode	String(2)		CCP code
3	🔑	ContractGroup	String(2)		Contract Group. For topics not related with a specific Contract Group, it will contain the CCP code.
4	🔑	CashMovGroup	String(8)		Cash Movements group within the Payments Agent
5	🔑	ClearingMember	String(4)		Clearing Member
6	🔑	CollateralAccountMember	String(4)		Member to which the collateral account belongs
7	🔑	CollateralAccount	String(12)		Collateral Account
8	🔑	ConceptCode	String(2)	see Table 4 in document “Codification Tables”	Concept of cash movement. For Crypto contracts, cash movement concept 1 (Margins) is just informative, but it’s not part of the daily settlement.
9	🔑	Currency	Currency	see Table 1 in document “Codification Tables”	Currency
10	🔑	PaymentMethod	String(2)	see Table 5 in document “Codification Tables”	Payment method
11		ConceptDescription	String(50)		Concept description (if the concept code is "99")
12		CashAmount	Amt		Resulting cash movement amount (debit if it is < 0, credit if it is > 0)
13		ValueDate	LocalDate		Value date of cash movement

14.4 Cash movements summary aggregated per collateral account

CCPCASHMOVCC.ch	
Group	Results per Collateral Account at CCP level
Description	Information of cash movement to be made by a Clearing Member, broken down by Member, Collateral Account and cash movements group.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	CCPCode	String(2)		CCP code
3	⊶	ContractGroup	String(2)		Contract Group. For topics not related with a specific Contract Group, it will contain the CCP code.
4	⊶	CashMovGroup	String(8)		Cash Movements group within the Payments Agent
5	⊶	ClearingMember	String(4)		Clearing Member
6	⊶	CollateralAccountMember	String(4)		Member to which the collateral account belongs
7	⊶	CollateralAccount	String(12)		Collateral Account
8	⊶	Currency	Currency	see Table 1 in document “Codification Tables”	Currency
9	⊶	PaymentMethod	String(2)	see Table 5 in document “Codification Tables”	Payment method
10		CashAmount	Amt		Resulting cash movement amount (debit if it is < 0, credit if it is > 0)
11		ValueDate	LocalDate		Value date of cash movement

14.5 Stress Testing Disclosure Data per Collateral Account – scenario model

CSTRESSTESTINGSCENARIOCOLAC.ch	
Group	Results per Collateral Account
Description	Detailed information of the Stress Test margin calculation for each Collateral Account
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	ClearingMember	String(4)		Clearing Member code
4	🔑	CollateralAccountMember	String(4)		Member to which the collateral account belongs
5	🔑	CollateralAccount	String(12)		Collateral account
6	🔑	Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
7		WorstHistScenario	String(8)	YYYMMDD format	Date of worst historical scenario
8		WorstHistScenarioRiskBase	Amt		Worst Historical Base Stress Test Risk at Collateral Account level (ST Hist Base)
9		WorstHypoScenario	String(18)		Name of worst hypothetical scenario
10		WorstHypoScenarioRiskBase	Amt		Worst Hypothetical Base Stress Test Risk at Collateral Account level (ST Hypo Base)
11		InitialMarginPosted	Amt		Margin posted in the collateral account

14.6 Margins required and Collateral posted per Collateral Account not related with Position Account

CCPREQMARGM.ch	
Group	Results per Collateral Account at CCP level
Description	Information for two-level structure accounts regarding required margins and posted collateral at Collateral Account level.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, it is only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊷	SessionDate	LocalDate		Session date
2	⊷	CCPCode	String (2)		Contract Group code
3	⊷	ClearingMember	String (4)		Clearing Member
4	⊷	CollateralAccountMember	String (4)		Member to which the collateral account belongs
5	⊷	CollateralAccount	String (12)		Collateral account
6	⊷	Currency	Currency	see Table 1 in document "Codification Tables"	Currency
7		RequiredMargin	Amt		Required margins not related with position account
8		CollateralPledged	Amt		Valuation of the collateral pledged by collateral account.
9		MarginDiff	Amt		Difference between the daily margins required and the collateral pledged.

14.7 Expected collateral allocation at collateral level account for next session

CCPALLOCAS.ch	
Group	Results per Collateral Account at CCP level
Description	Expected collateral allocation per each collateral account including cash movements resulting from end of the session.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, it is only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	CCPCode	String(2)		CCP code
3	⊶	ContractGroup	String(2)		Contract Group code
4	⊶	ClearingMember	String(4)		Clearing Member
5	⊶	CollateralAccountMember	String(4)		Member to which the collateral account belongs
6	⊶	CollateralAccount	String(12)		Collateral Account
7	⊶	AssetCode	String(12)		Code of asset delivered.
8	⊶	MarginInstrument	char	see Table 6 in document “Codification Tables”	Method of posting margins
9		AssetType	String(3)	see Table 2 in document “Codification Tables”	Asset type delivered
10		AssetDescription	String(40)		Description of asset delivered
11		AssetCSD	String(20)	see Table 9 in document “Codification Tables”	Name of the Central Security Depositary
12		Haircut	float		Coefficient applied to the price in the valuation of the asset. Expressed as percentage.
13		AssetPrice	Price		Asset price at close. Accrued interest included for bonds
14		Nominal	Float		Nominal value of the total collateral allocated to the account
15		AssetValue	Amt		Total collateral allocated to the collateral account valuation.: (Nominal * Price * Haircut) / Exchange Rate
16	⊶	Currency	Currency	see Table 1 in document “Codification Tables”	Currency in which Asset Value amounts in this record are shown
17	⊶	CSDCode	char	see Table 9, for non-cash collateral, or Table 21, for	Code of the Central Security Depositary or of the Depositary Bank

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
				cash collateral, in document "Codification Tables"	
18		NominalRequired	Float		Required collateral nominal value allocated to the collateral account.
19		AssetValueRequired	Amt		Required collateral valuation allocated to that account.
20		NominalExcess	Float		Collateral excess nominal value allocated to the account.
21		AssetValueExcess	Amt		Allocated nominal excess valuation
22		ValueDate	LocalDate		Allocation value date (next business day to the session date)
23	🔑	CollateralSourceAccount	String(12)		Shows the collateral origin account. When the collateral is held in the same account, this account will be shown. If it is held in a buffer account, the buffer account code will be shown.
24		Field1	String(20)		BMECLEARING: Reserved to future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código ISIN unido. String(12). ▪ If the asset is delivered in DCV, this field corresponds to the Código título, String(3).
25		Field2	String(20)		BMECLEARING: Reserved to future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código Fungible. String(10). ▪ If the asset is delivered in DCV, this field corresponds to the Número de Emisión, String(7).
26		NominalCurrency	Currency	see Table 1 in document "Codification Tables"	Currency in which nominal amounts in this record are shown.
27		Exchange Rate	Price		Applicable exchange rate.

14.8 Collateral allocation at collateral account level

CCPALLOCBS.ch	
Group	Results per Collateral Account at CCP level
Description	Allocation and valuation of collateral per collateral account at end of session.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, it is only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	CCPCode	String(2)		CCP code
3	🔑	ContractGroup	String(2)		Contract Group code
4	🔑	ClearingMember	String(4)		Clearing Member
5	🔑	CollateralAccountMember	String(4)		Member to which the collateral account belongs
6	🔑	CollateralAccount	String(12)		Collateral Account
7	🔑	AssetCode	String(12)		Code of asset delivered.
8	🔑	MarginInstrument	char	see Table 6 in document “Codification Tables”	Method of posting margins
9		AssetType	String(3)	see Table 2 in document “Codification Tables”	Asset type delivered
10		AssetDescription	String(40)		Description of asset delivered
11		AssetCSD	String(20)	see Table 9, for non-cash collateral, or Table 21, for cash collateral, in document “Codification Tables”	Name of the Central Security Depositary or of the Depositary Bank
12		Haircut	float		Coefficient applied to the price in the valuation of the asset. Expressed as percentage.
13		AssetPrice	Price		Asset price at close. Accrued interest included for bonds
14		Nominal	Float		Nominal value of the total collateral allocated to the account
15		AssetValue	Amt		Total collateral allocated to the collateral account valuation.: (Nominal * Price * Haircut) / Exchange Rate
16	🔑	Currency	Currency	see Table 1 in document “Codification Tables”	Currency in which Asset Value amounts in this record are shown

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
17	⊶	CSDCode	char	**see Table 9, for non-cash collateral, or Table 21, for cash collateral, in document "Codification Tables"**	Code of the Central Security Depositary or of the Depositary Bank
18		NominalRequired	Float		Required collateral nominal value allocated to the collateral account.
19		AssetValueRequired	Amt		Required collateral valuation allocated to that account.
20		NominalExcess	Float		Collateral excess nominal value allocated to the account.
21		AssetValueExcess	Amt		Allocated nominal excess valuation
22		ValueDate	LocalDate		Allocation value date (current session date, SessionDate).
23	⊶	CollateralSourceAccount	String(12)		Shows the collateral origin account. When the collateral is held in the same account, this account will be shown. If it is held in a buffer account, the buffer account code will be shown.
24		Field1	String(20)		BMECLEARING: Reserved to future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código ISIN unido. String(12). ▪ If the asset is delivered in DCV, this field corresponds to the Código título, String(3).
25		Field2	String(20)		BMECLEARING: Reserved to future use CRCC: ▪ If the asset is delivered in DECEVAL, this field corresponds to the Código Fungible. String(10). ▪ If the asset is delivered in DCV, this field corresponds to the Número de Emisión, String(7).
26		NominalCurrency	Currency	see Table 1 in document "Codification Tables"	Currency in which nominal amounts in this record are shown.
27		Exchange Rate	Price		Applicable exchange rate.

15 Second-Tier Register. Results at Position Account level

This group contains files of a private nature with data, at the Position Account level, on the margin calculations, as well as option premiums, and valuation of futures.

These files will be generated to those Members who have adopted the service offered by BMECLEARING. They contain information for each Position Account.

15.1 Detail of the calculation of initial margin by position account

CINIMARGINCALCDET.ch	
Group	Second-Tier Register. Results at Position Account level
Description	Detailed information of the calculation of the initial margin for each Position Account
Destinations	Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract Group code
3	⊶	Member	String(4)		Member
4	⊶	PositionAccount	String(5)		Position account
5	⊶	ArrayCode	String(3)		Margin array code
6		NetPositionMargin	Amt		Net position margin
7		TimeSpreadMargin	Amt		Time-spread margin
8		Scenario	int		Scenario
9		LongPositionDelta	Amt		Long position delta
10		ShortPositionDelta	Amt		Short position delta
11		NetDelta	Amt		Net delta
12		DeltaToOffset	Amt		Delta to apply in each offset group
13		InterCommoditySpreadCredit	Amt		Credit for spreads obtained in the offsets
14		FinalDelta	Amt		Final delta
15		CommodityMargin	Amt		Group Margin (prior to offsetting of underlyings)
16		FinalCommodityMargin	Amt		Final margin
17		Currency	Currency	see Table 1 in document “Codification Tables”	Currency in which amounts of this record are shown
18		NetCommodityMargin	Amt		Group Margin (after offsetting underlying)
19		PendingVariationMargin	Amt		Guarantee adjustments for not cleared Variation Margin.
20		ScenarioIni	Int		Most unfavourable scenario without taking into account large position scenarios.
21		NetDeltaIni	Amt		Net delta without taking into account large position scenarios.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
22		PremiumMargin	Amt		
23	🔑	CalculationType	String(1)	1: Ordinary calculation 2: Calculation under Regulatory Constrains	This field and ArrayCode field will set the criterion for margin calculation: - CalculationType = 1 and institutional ArrayCode: Margin with BME CLEARING criterion - CalculationType = 2 and institutional ArrayCode: Margin with BME CLEARING criterionexcluding xRolling Stocks - CalculationType = 2 and retail ArrayCode: Margin for assets under regulatory constraints.
24		IMIncreased	Amt		IM calculated with the criterion determined by CalculationType and Arraycode, increased by the MarginBufferPercentage

15.2 Settlement and margins by position account

CACCOUNTSETTLDET.ch	
Group	Second-Tier Register. Results at Position Account level
Description	Amounts by Position Account of settlements and initial margins
Destinations	Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Member	String(4)		Member to which the position account belongs
4	🔑	PositionAccount	String(5)		position account
5	🔑	Currency	Currency	see Table 1 in document “Codification Tables”	Currency
6		InitialMargin	Amt		Daily margins required the following working day to SessionDate
7		VariationMargin	Amt		Profits and losses generated
8		Premium	Amt		Option premiums
9		GrossDeliveryAmt	Amt		Amount to be settled due to gas physical delivery
10		DeferralFee	Amt		Deferral fee expressed in the settlement currency

15.3 Settlement and margins by position account and quote currency

CACCOUNTSETTLCCYDET.ch	
Group	Second-Tier Register. Results at Position Account level
Description	Amounts by position account of settlements and initial margins in quote currency
Destinations	Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract Group code
3	🔑	Member	String(4)		Member to which the position account belongs
4	🔑	PositionAccount	String(5)		Position Account
5	🔑	CalcCurrency	Currency	see table 1 of the "Codification Tables" document.	Quote currency. For the FX Contracts, the quote currency or the second of the pair.
6		CalcInitialMargin	Amt		Daily margins required the following working day to SessionDate expressed in the quote currency
7		CalcVariationMargin	Amt		Profits and losses generated expressed in the quote currency.
8		CalcPremium	Amt		Option premiums expressed in the quote currency
9		CalcDeliveryAmt	Amt		Amount to be settled due to gas physical delivery expressed in the quote currency
10		CalcDeferralFee	Amt		Deferral fee expressed in the quote currency.
11		Currency	Currency	see table 1 of the "Codification Tables" document.	Settlement currency
12		InitialMargin	Amt		Daily margins required the following working day to SessionDate expressed in the settlement currency
13		VariationMargin	Amt		Profits and losses generated expressed in the settlement currency
14		Premium	Amt		Option premiums expressed in the settlement currency
14		GrossDeliveryAmt	Amt		Amount to be settled due to gas physical delivery expressed in the settlement currency
16		DeferralFee	Amt		Deferral fee expressed in the settlement currency

15.4 Detailed information of the IM calculation for each position account – scenario model

CTOTALINITIALMARGINDET.ch	
Group	Second-Tier Register. Results at Position Account level
Description	Detailed information of the IM calculation for each position account according to the model employed (IM calculation method).
Destinations	Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	Member	String(4)		Member to which the position account belongs
4	🔑	PositionAccount	String(5)		Position account
5		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
6		IMCalculateMethod	String(12)	"ES" "HVAR" "MAX _HVAR_ES" “MEFFCOM2”	IM calculation method
7		InitialMargin	Amt		Initial Margin
8		InitialMarginD-1	Amt		Initial Margin from D-1 (do not apply for “MEFFCOM2” calculation method).
9		ESValue	Amt		Value of Expected Shortfall (do not apply for “MEFFCOM2” calculation method).
10		HVaRValue	Amt		Value of Historical VaR (do not apply for “MEFFCOM2” calculation method).
11		HVaRDate	Date	YYYYMMDD Format	Historical Scenario HVaR (do not apply for “MEFFCOM2” calculation method)
12		MPOR	int		According to account type (client/proprietary) (do not apply for “MEFFCOM2” calculation method).
13		IMBase	Amt		Initial Margin Base (do not apply for “MEFFCOM2” calculation method).
14		IMFloor	Amt		Minimum Initial Margin (do not apply for “MEFFCOM2” calculation method).
15		IliquiditySurcharge	Amt		IM increase due to PSA (do not apply for “MEFFCOM2” calculation method).
16		SolvencyMultiplier	float		Solvency Multiplier

15.5 Detailed information of the IM calculation for each position account and underlying – scenario model

CINIMARGINCALCSCENARIODET.ch	
Group	Second-Tier Register. Results at Position Account level
Description	Detailed information of the calculation of the initial margin for each position account and underlying (scenario model)
Destinations	Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract group code
3	⊶	Member	String(4)		Member to which the position account belongs
4	⊶	PositionAccount	String(5)		Position account
5	⊶	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
6		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
7		LongPositionDelta	Amt		Delta of open buy position
8		ShortPositionDelta	Amt		Delta of open sell position
9		NetDelta	Amt		Net Delta. Take positive and negative values.
10		IMCalculateMethod	String(12)	"ES" "HVAR" "MAX _HVAR_ES" "MEFFCOM2"	IM calculation method
11		P&LES	Amt		P&L scenario averaged of a specific position that corresponds to 18th worst-cases scenario of the whole portfolio. (Do not apply for "MEFFCOM2" calculation method)
12		P&LHVaR	Amt		P&L scenario of a specific position that corresponds to 25th worst-case scenario of the whole portfolio. (Do not apply for "MEFFCOM2" calculation method)
13		HVaRDate	Date	YYYYMMDD format	Historical Scenario HVaR (do not apply for "MEFFCOM2" calculation method)

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
14		IMFloor	Amt		Minimum Initial Margin (do not apply for “MEFFCOM2” calculation method).
15		IliquiditySurcharge	Amt		IM increase due to PSA (do not apply for “MEFFCOM2” calculation method)
16		RiskFactorBuffer	float		Established multiplier factor relative to risk sovereign (do not apply for “MEFFCOM2” calculation method)

15.6 Detailed information of the IM floor calculation for each position account – scenario model

CMARGINFLOORCALCDET.ch	
Group	Second-Tier Register. Results at Position Account level
Description	Detailed information of the IM floor calculation for each position account and underlying. (scenario model)
Destinations	Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	ContractGroup	String(2)		Contract group code
3	⊶	Member	String(4)		Member to which the position account belongs
4	⊶	PositionAccount	String(5)		Position account
5	⊶	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document or content of CCONTRGRP.ch file.	Contract subgroup code
6		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
7		LongPositionDelta	Amt		Delta of open buy position (excluding potential synthetic arbitrage strategies)
8		ShortPositionDelta	Amt		Delta of open sell position (excluding potential synthetic arbitrage strategies)
9		NetDelta	Amt		Net Delta. Take positive and negative values.
10		IMCalculateMethod	String(12)	"ES" "HVAR" "MAX _HVAR_ES" “MEFFCOM2”	IM calculation method
11		ESValue	Amt		Value of Expected Shortfall for each Member (do not apply for “MEFFCOM2” calculation method)
12		HVaRValue	Amt		Value of Historical VaR for each Member (do not apply for “MEFFCOM2” calculation method)
13		IMFloor	Amt		IMFloorFactor applied to max (HVaRValue, ESValue) (do not apply for “MEFFCOM2” calculation method)

16 Results for Clearing Members

This group contains files of a private nature with data, at the clearing member level, of margins required and pledged, as well as the final data on cash movements and invoicing.

16.1 Clearing Member margins at CCP level

CCPMARGINSCLM.ch.XML	
Group	Results for Clearing Members at CCP level
Description	Margins required and pledged, broken down by concepts
Destinations	Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

XSD schema (CCPMARGINSCLM_v1_7.xsd) available in:
http://www.bmeclearing.es/docs/esp/Tecnologia/esquemas/CCPMARGINSCLM_v1_7.xsd

XSD version: 1.7

#	ELEMENT	VALID VALUES	DESCRIPTION
1	SessionDate		Session date
2	CCPCode		CCP code
3	ClearingMember		Clearing Member
4	Equity		Clearing Member's shareholders' equity
5	~~Rating~~ Solvency		Clearing Member ~~rating~~ solvency coefficient as per limits.
6	Currency	see Table 1 in document “Codification Tables”	Currency used for the monetary amounts in this record
7	RequiredMargins		Margins required to the Clearing Member by the Clearing House
7.1	Amount		Total margin required.
7.2	RequiredMarginDetail		Detail of margin required (a field for each one of the margins required)
7.2.1	MarginType	see Table 3 in document “Codification Tables”	Margin required type.
7.2.2	ContractGroup		Contract group at which margin is required (this field is not completed when margin is required CCP level)
7.2.3	Amount		Amount of the margin required.
7.2.3.1	RequiredMarginMemberDetail		Detail or margin required by Member (a field for each one of the Members)
7.2.3.1.1	Member		Member to whom margin is required
7.2.3.1.2	Amount		Amount of the margin required
7.2.4	RequiredMarginComponent		Component of margin required

#	ELEMENT	VALID VALUES	DESCRIPTION
7.2.4.1	MarginType	see Table 3 in document “Codification Tables”	Call margin type
7.2.4.2	TotalRequiredAmount		Amount of the call margin
7.2.4.3	Credit		Credit of the call margin granted by the clearing house (usually depending on the member’s shareholders' equity and the ~~rating~~ solvency coefficient)
7.2.4.4	Amount		Requested Margin (TotalRequiredAmount – Credit)
7.2.4.5	ContractGroup		Contract group at which margin is required (this field is not completed when margin is required CCP level)
7.2.5	CCD		Sponsored Direct Clearing Client code
8	PostedMargins		Margins pledged by the Clearing Member at the close of the session.
8.1	Amount		Total valuation of the posted margins
8.2	PostedMarginDetail		Detail of posted margin (a subelement per each one of the posted margins)
8.2.1	MarginInstrument	see Table 6 in document “Codification Tables”	Margin posting mode
8.2.2	Amount		Posted margin valuation.
8.2.3	AmountDetail		Collateral details according MarginInstrument
8.2.3.1	CMBuffer		Total posted collateral valuation in a CM buffer account.
8.2.3.2	CMDefaultFund		Total posted collateral valuation in a Default Fund account with automatic or deficit cash adjustment.
8.2.3.3	CMAdditionalMargin		Total posted collateral valuation in an Individual or Extraordinary fund account with automatic or deficit cash adjustment.
9	CashMovement		Cash movements
9.1	Amount		Resulting cash movement amount when cash margins are posted (debit if it is < 0, credit if it is > 0)
9.2	CashMovementDetail		Cash movement detail
9.2.1	CMBuffer		Cash collateral movement resulting from CM buffer accounts.
9.2.2	CMDefaultFund		Cash collateral movement resulting from Default Fund account with automatic or deficit cash adjustment.
9.2.3	CMAdditionalMargin		Cash collateral movement resulting from Individual or Extraordinary Fund Account with automatic or deficit cash adjustment.
10	LRIUsage		Intraday Risk Limit usage at end of session
11	LRINextSession		Resulting Intraday Risk Limit for next session
12	DFSTInformation		Detail of Default Fund’s Stress Test Risk

#	ELEMENT	VALID VALUES	DESCRIPTION
12.1	DFSTHolderPM		Margin Account position margin remainder available for the Clearing Member in the Default Fund's Stress Test
12.2	DFSTClearingMemberRisk		Default Fund's Stress Test Risk for the Group of Contracts
12.2.1	ContractGroup		Contract Group code
12.2.2	Amount		Risk amount
13	IFNewTrades		Individual Guarantee for New Trades
14	LRIEndOfSession		Resulting Intraday Risk Limit at end of session
15	IntradayAdditionalMargins		Intraday Margins
15.1	MarginType	see Table 3 in document "Codification Tables"	Call margin type
15.2	ContractGroup		Contract group at which margin is required
15.3	Amount		Amount of the margin required
15.4	RequiredMarginMemberDetail		Detail or margin required by Member (a field for each one of the Members)
15.4.1	Member		Member to whom margin is required
15.4.2	Amount		Amount of the margin required

16.2 Clearing Member cash movements at CCP level

CCPCASHMOVCLM.ch	
Group	Results for Clearing Members at CCP level
Description	Information of cash movement to be made by a Clearing Member, broken down by Member, concept and cash movements group. Includes daily and monthly concepts.
Destinations	Member, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊶	SessionDate	LocalDate		Session date
2	⊶	CCPCode	String(2)		CCP code
3	⊶	ContractGroup	String(2)		Contract Group. For topics not related with a specific Contract Group, it will contain the CCP code.
4	⊶	ClearingMember	String(4)		Clearing Member
5	⊶	Member	String(4)		Trading Member that the debit or credit is attributed to as detailed in the record (may be blank)
6	⊶	ConceptCode	String(2)	see Table 4 in document “Codification Tables”	Concept of cash movement. For Crypto contracts, cash movement concept 1 (Margins) is just informative, but it’s not part of the daily settlement.
7	⊶	Currency	Currency	see Table 1 in document “Codification Tables”	Currency
8	⊶	PaymentMethod	String(2)	see Table 5 in document “Codification Tables”	Payment method
9		ConceptDescription	String(50)		Concept description (if the concept code is "99")
10		CashAmount	Amt		Resulting cash movement amount (debit if it is < 0, credit if it is > 0)
11		ValueDate	LocalDate		Value date of cash movement
12	⊶	CashMovGroup	String(8)		Cash Movements group within the Payments Agent

16.3 Information on concentration risk of Clearing Member – scenario model

CCONCENTRATIONRISK.ch	
Group	Results for Clearing Members
Description	Information on concentration risk of CM and underlying
Destinations	Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	⊷	SessionDate	LocalDate		Session date
2	⊷	ContractGroup	String(2)		Contract group code
3	⊷	ClearingMember	String(4)		Clearing Member code
4	⊷	ContractSubgroupCode	String(2)	see table 13 of the "Codification Tables" document.	Contract subgroup code
5	⊷	Currency	Currency	See table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
6		LongPositionDelta	Amt		Delta of open buy position (including all CM account holders + their NCM account holders)
7		ShortPositionDelta	Amt		Delta of open sell position (including all CM account holders + their NCM account holders)
8		DeltaApplied	Amt		Maximum Delta between the buy side and short side open position (including all CM account holders + their NCM account holders).
9		IliquiditySurcharge	Amt		IM increase due to PSA

16.4 Stress Test information for each Clearing Member – scenario model

CTOTALSTRESSTESTING.ch	
Group	Results for Clearing Members
Description	Detailed information of the Stress Test margin calculation for each Clearing Member
Destinations	Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	ContractGroup	String(2)		Contract group code
3	🔑	ClearingMember	String(4)		Clearing Member code
4		Currency	Currency	see table 1 of the "Codification Tables" document.	Currency of following risk data or "Margin Calculation Currency"
5		WorstHistScenario	String(8)	YYYYMMDD format	Date of worst historical scenario
6		WorstHistScenarioRisk	Amt		Worst historical scenario (Base hist ST)
7		WorstHypoScenario	String(18)		Name of worst hypothetical scenario
8		WorstHypoScenarioRisk	Amt		Worst hypothetical scenario (Base hypo ST)
9		ConcentrationRiskCM	Amt		Adjustment for Clearing Member Concentration Risk when the Clearing Member and Member fields are the same.
10		IliquiditySurcharge	Amt		IM increase due to PSA of all Member clients
11		IMBaseCM	Amt		IM of CM calculated at EOD when the Clearing Member and Member fields are the same.
12		STBaseMC	Amt		Base stress test by Clearing Member when the Clearing Member and Member fields are the same.

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17 Results for Payment Agents

This group contains files of a private nature with settlement cash movements for the treasury entity, and margins for the custodian member.

17.1 Payment Agent cash movements at CCP level

CCPCASHMOVTREAS.ch	
Group	Results for Agents
Description	Cash movements to be made by the Payment Agent
Destinations	Treasury Entity, Clearing Member
Privacy	Contains private data
Timing	Static, only available at the close of the session.

#	*	FIELD	TYPE	VALID VALUES	DESCRIPTION
1	🔑	SessionDate	LocalDate		Session date
2	🔑	CCPCode	String(2)		CCP code
3	🔑	TreasuryEntity	String(4)		Payment Agent
4	🔑	ClearingMember	String(4)		Clearing Member that cash movement corresponds to
5	🔑	Currency	Currency	see Table 1 in document “Codification Tables”	Currency
6	🔑	PaymentMethod	String(2)	see Table 5 in document “Codification Tables”	Payment method
7		CashAmount	Amt		Resulting cash movement amount (debit if it is < 0, credit if it is > 0)
8		ValueDate	LocalDate		Value date of cash movement
9	🔑	Type	char	1 = tax free 2 = subject to taxes	BMECLEARING: This field does not apply. Always value 1. CRCC: Indicates if the amount corresponds to a concept subject to taxes or not.
10	🔑	CashMovGroup	String(8)		Cash Movements group within the Payments Agent

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