

Trading Raw Data Files SMART

MEFFStation

06 July 2023

Changes in the latest revision

Outlined below are the main changes from the documentation published on 27 June 2018:

- Adapt to new codification tables
- New files for RFQ information
- Changes related to xRolling stock contracts
 - New fields (26-32) in file TCONTRACTS.
 - New files in Private Configuration Data with xRolling operating limits for Requesting Party and Liquidity Provider
 - New files for xRolling RFQ information

Outlined below are the main changes from the documentation published on 15 June 2020:

- File TLOGxRFQ1: Field xRolling Trade Registration Number is added. Fields Stock Order Number, Stock Operating MIC and Stock Segment MIC are removed.
- File TLOGxRFQ2: Fields Trade Registration Number in Stock Exchange and xRolling Trade Registration Number are added.
- Files TLIMBKR y TLIMPB: Changes in Timing indications. The Side field is eliminated, leaving the maximum purchase and sale cash in the same record.

Outlined below are the main changes from the documentation published on 19 April 2021:

- Adapt to new codification tables
- New file of adjustments for corporate events on xRolling.
- Files TLOGRFQ1 and TLOGRFQ2: RejRsn field is removed.
- Files TGENTRADES y TTRADES: Post-TransparencyFlags field covers both pre-transparency and post-transparency.
- File TADJUSTMENTS: Field Exdate Date is added

Outlined below are the main changes from the documentation published on 10 January 2022:

- New Time in Force in FIX for GTD orders (table 5)

Outlined below are the main changes from the documentation published on 20 June 2022:

- TORDERS and TLOGORDERS files: Field ExpireDate is added
- TLOGORDERS file: OpenCloseIndicator indicates whether the trading open/close the live volume

Outlined below are the main changes from the documentation published on 21 July 2022:

- TORDERS, TLOGORDERS, TTRADES and TACCOUNTS files: RetailCIFlag is added

Outlined below are the main changes from the documentation published on 10 March 2023:

- TTRADES file: Change description for RetailCIFlag field

Outlined below are the main changes from the documentation published on 14 March 2023:

- Adaptation of the document to the new corporate template

Outlined below are the main changes from the documentation published on 12 May 2023:

- Add 'Quotes are not included' in TORDERS specifications

Outlined below are the main changes from the documentation published on 26 June 2023:

- Expand the description of the TradeExecID and TrdMatchID fields in the TGENTRADES, TLOGORDERS, TTRADES, TLOGxRFQ1 and TLOGxRFQ2 files

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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 MEFF terminal with trading 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 market and the contracts.

Public daily information: resultant data of the contracts and trades.

Private configuration data: characteristics of the accounts.

Private daily information: orders, prearranged trades and trades.

1.3 Conventions used in this document

1.3.1 Definition of files

For each file contained in this document two tables are displayed as described below.

The first table presents 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 the files have as extension the code of their corresponding environment (generically, "mk").

(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 it changes and the method of updating the records

The second table describes 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.
- (2) – Contains * when the field forms part of the file key
- (3) – Name of the field
- (4) – Type of field as described in the next section
- (5) – Valid values or range of values
- (6) – Description of the field

1.3.2 Syntax in the files. 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 12 - 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:SS:MM 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

1.3.3 Separators of fields and records

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.

1.4 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 eliminated

Any field that is eliminated from a file will be replaced by a "FILLER" field without content, which will facilitate compatibility between the previous version and the new version in which the field is eliminated. In each case, the validity of compatibility between versions will be specified.

1.4.3 New files

It should be noted that this document can be modified in the future to include new files.

2 General Data

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

2.1 Market

TMARKET.mk	
Group	General Data
Description	General information about the market
Destinations	All traders
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)	see Table 1 in document "BMEGate Codification Tables"	Contract group code
3		ContractGroupDescription	String(75)		Description
4		ClearingContractGroup	String(2)		Clearing Contract Group code associated to this Contract Group

2.2 Market Status

TSTATUS.mk	
Group	General Data
Description	General information about the status of the set of files
Destinations	All traders
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	*	ContractGroup	String(2)		Contract group code
3		FileStatus	char	1: During Session 2: End of session	Status

2.3 Holidays

THOLIDAYS.mk	
Group	General Data
Description	Calendar of holidays when the trading platform is closed
Destinations	All traders
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

2.4 Participating entities

TENTITIES.mk	
Group	General Data
Description	Public information on the entities that participate in the market
Destinations	All traders
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 Appendix - Table 3	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)		Legal Entity Identifier

2.5 Contract subgroups

TCONTRGRP.mk	
Group	General Data
Description	Contract subgroups Same content as tables 5 and 7 in document 'Codification Tables'
Destinations	All traders
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
5		ContractSubgroupUnderlying	String(22)	See table 7 in document "BMEGate Codification Tables"	Code of spot contract for subgroup

2.6 Contract types

TCONTRTYP.mk	
Group	General Data
Description	Contract Types
Destinations	All traders
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 5 in document "BMEGate Codification Tables" or the data in file TCONTRGRP.mk	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 value
8		Currency	Currency	see Table 12 in document "BMEGate Codification Tables"	Currency in which the price of this type of contract is expressed
9		CalcMethod	char	"1"=Black-76 "2"=Binomial	Method for calculating prices and volatility for this type of contract
10		CFICode	String(6)	see Table 10 in document "BMEGate Codification Tables"	Codification of financial instruments in accordance with ISO standard 10962.
11		ContractFamily	String(5)	see Table 8 in document "BMEGate Codification Tables"	
12		AII/VenueProductCode	String(12)		AII Identifier / Venue Product Code
13		SecurityType	String(1)	See table 6 in document "BMEGate Codification"	

#	*	Field	Type	Valid values	Description
				Tables"	
14		SecuritySubtype	String(6)	see Table 9 in document "BMEGate Codification Tables"	
15		FlexibleIndicator	String(1)	"Y" - No standard "N" - Standard	
16		ExerciseStyle	String(1)	"A"- American "E" - European	
17		SettMethod	String(1)	"P" - physical "C" - cash	
18		PutorCall	String(1)	"P" - Put "C" - Call	
29		Periodicity	Strin(1)	"Y" - Yearly "S" - Half-year "Q" - Quarterly "M" - Monthly "m" - Balance of month "K" - full week (Mon-Sun) "k" - balance of week "B" - weekly working days (Mon-Fri) "E" - week-End (Sat-Sun) "D" - Daily	
20		AdjustmentsRule	String(1)	"E" - extraordinary "T" - All	
21		UnitOfMeasure	string(20)		Unit of measure of the multiplier
22		BaseCurrency	string(3)	See Table 12 in document "BMEGate Codification Tables"	Currency of the nominal value for contracts of this type

2.7 Contracts

TCONTRACTS.mk	
Group	General Data
Description	General information on the contracts available in the session
Destinations	All traders
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 5 in document "BMEGate Codification Tables" or the data in file TCONTRGRP.mk	Contract subgroup
5		ContractTypeCode	String(4)		Contract type
6		StrikePrice	Price		Strike price
7		MaturityDate	LocalDate		Maturity date
8		TradingStartDate	LocalDate		Initial trading date
9		TradingEndDate	LocalDate		Last trading date
10		TSBuyingContractCode	String(22)		Buying Time-Spread contract code (as for the buying order)
11		TSSellingContractCode	String(22)		Selling Time-Spread contract code (as for the buying order)
12		TSZeroBase	Price		Zero base for Time-Spread
13		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
14		ISINCode	String(12)		ISIN contract code for information purposes. Need not be provided.
15		StartMaturityMonthYear	LocalDate		Start delivery date for Energy segment contracts
16		EndMaturityMonthYear	LocalDate		End delivery date for Energy segment contracts
17		AssetClass	Char(4)	COMM: commodities CRDT: Credit CURR:	

#	*	Field	Type	Valid values	Description
				currency EQUI: equities INTR: Interest rate EMAL: Emission allowances	
18		Base product	Char(4)	See Delegated Regulation EU 2017/585	Only for AssetClass=COMM
19		Sub-product	Char(4)	See Delegated Regulation EU 2017/585	
20		Further subproduct	Char(4)	See Delegated Regulation EU 2017/585	
21		SSTI-pre	Amt		
22		LIS-pre	Amt		
23		SSTI-post	Amt		
24		LIS-post	Amt		
25		VersionNumber	Char		Version number (0 if no adjustments have taken place)
26		ClosingPositionType	Char	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.
27		BuyReferenceRate		S: €STR F: FISAnalytics 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.
28		BuyReferenceRateMarkup		-100.0000 to 100.0000	Markup on top of buy reference rate Percentage with sign and up to 4 decimal places
29		SellReferenceRate		S: €STR F: FISAnalytics 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.
30		SellReferenceRateMarkup		-100.0000 to 100.0000	Markup on top of sell reference rate Percentage with sign and up to 4 decimal places
31		DividendPercentageApplied		0.00-100.00	Percentage applied to dividend payments. Percentage without sign and up to 2 decimal places.

#	*	Field	Type	Valid values	Description
					It is used to include an effect similar to the corresponding tax or part of it.
32		DividendDateOffset		0-999	Offset between dividend date and actual payment. 0 indicates exdate 999 indicates effective date

2.8 Contracts in “Deleted” status

TCONTRDEL.mk	
Group	General Data
Description	Information on contracts to be deleted today de contratos dados de baja
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 18odeo f18 code
4		ISINCode	String(12)		ISIN contract code for information purposes. Maybe empty.

2.9 Internal code of contracts

TCONTRCODES.mk	
Group	General Data
Description	Internal 19odeo f contracts
Destinations	All 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 contract code
4		ContractInternalCode	String(8)		Internal 19odeo f Contract

2.10 Trade types

TTRADE TYP.mk	
Group	General Data
Description	Information on trade types handled in the market
Destinations	All traders
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		Trade type
4		TradeTypeDescription	String(20)		Description of trade type

3 Public Daily Information

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

3.1 Contract daily data

TCONTRSTAT.mk	
Group	Public daily information
Description	Contract daily data
Destinations	All traders
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		High price
5		LowPrice	Price		Low price
6		FirstPrice	Price		First price
7		LastPrice	Price		Last price
8		ClosingPrice	Price		Closing price
9		ClosingVolatility	float		Closing volatility at the close of session. This field is not completed for long term options.
10		ClosingDelta	float		Closing delta at the close of the session. This field is not completed for long term options.
11		PreviousDayClosingPrice	Price		Previous day closing price. It may not be provided in the event that it is the first day of settlement for the contract.
12		PreviousDayClosingVolatility	float		Previous day closing 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		PreviousDayClosingDelta	float		Previous day closing 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		TotalTrdVolume	Qty		Total traded volume
15		NumberOfTrades	int		Number of trades

#	*	Field	Type	Valid values	Description
16		SessionHighBid	Price		Price of the highest buy order
17		SessionLowOffer	Price		Price of the lowest sell order
18		ForwardPrice	Price		Forward (D+1) reference price (only for FX contracts)
19		PreviousDayForwardPrice	Price		Previous day reference price (forward) (only informed in contracts with deferral feature)

3.2 General trades

TGENTRADES.mk	
Group	Public Daily Information
Description	Public information of executed trades
Destinations	All traders
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		TradeExecID	String(12)		Trade register number (TVTIC)
4		ContractCode	String(22)		Contract code
5		ExecTime	LongLocal Time		Execution time
6		TradePrice	Price		Price
7		Quantity	Qty		Volume
8		TradeType	char		Trade type
9		MarketID	String(4)		Operating MIC
10		MarketSegmentID	String(4)		Segment MIC
11		Market Mechanism	Char	0: Continuous Auction 3: Quote Driven Market. 4: Dark Order Book. 1: Off Book (including Voice or Messaging Trading). 5: Periodic Auction 6: Request for Quotes.	Trading mechanism
12		ISINCode	String(12)		ISIN Code of the contract. May be empty
13		PublishTime	LocalTime		Publication time
14		Post-TransparencyFlags	String(59)	BENC NPFT LRGS ILQD SIZE TPAC XFPH CANC AMND	Comma-separated pretransparency and posttransparency flags

#	*	Field	Type	Valid values	Description
				LMTF FULF DATF FULA VOLO FULV FWAF FULJ IDAF VOLW COAF	
15		PreviousTradeExecID	String(12)		In case of trade cancellation, trade amendment or leg trade. In leg trades this field includes the Trade Registration Number of the trade in the strategy.
16		ExecDate	LocalDate		Execution Date
17		PublishDate	LocalDate		Publication Date

4 Private Configuration Data

This group contains the files of a private nature that detail the characteristics of the configuration of accounts.

4.1 Position Accounts

TACCOUNTS.mk	
Group	Private Configuration Data
Description	Information on the available position accounts
Destinations	Traders with access to each specific account
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	*	TradingMember	String(4)		Trading Member
4	*	Account	String(5)		Position account
5		ClearingMember	String(4)		Clearing Member
6		FILLER	char		Old field Account class
7		AccountType	Char	"O"=Ordinary "D"=Daily	Position Account type
8		Active	Char	"Y"=Yes "N"=No	Indicates if the position account is currently active or not
9		AuthEntity	Char		Authorised entity that the account belongs to
10		PropClient	Char	"P"=Proprietar y "C"=Client	
11		RetailCIFlag	Char	S=Yes Not informed	Indicates if the position account is retail

4.2 Operating limits for xRolling as Requesting Party

TLIMBKR.mk	
Group	Private Configuration Data
Description	Information on operating limits for xRolling as Requesting Party, per Liquidity Provider, contract and side
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.

#	*	Field	Type	Valid Values	Description
1	*	SessionDate	LocalDate		Session date
2	*	ContractGroup	String(2)		Contract group code
3	*	TradingMember	String(4)		xRolling Requesting Party member code
4	*	LiquidityProvider	String(4)		Liquidity provider code
5	*	ContractCode	String(22)		xRolling contract code
6		MaxAmountBuy	Amt		Maximum open cash for purchases
7		MaxAmountSell	Amt		Maximum open cash for sales
8		ActionDate	LocalDate		Last update date
9		ActionTime	LocalTime		Last update time

4.3 Operating Limits for xRolling as Liquidity Provider

TLIMPB.mk	
Group	Private Configuration Data
Description	Information on operating limits for xRolling as Liquidity Provider, per Requesting Party member code, contract and side
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.

#	*	Field	Type	Valid Values	Description
1	*	SessionDate	LocalDate		Session date
2	*	ContractGroup	String(2)		Contract group code
3	*	TradingMember	String(4)		Member offering a Liquidity Provider service
4	*	LiquidityProvider	String(4)		Liquidity provider code
5	*	CounterpartyMember	String(4)		xRolling Requesting Party member code
6	*	ContractCode	String(22)		xRolling contract code
7		MaxAmountBuy	Amt		Maximum open cash for purchases
8		MaxAmountSell	Amt		Maximum open cash for sales
9		ActionDate	LocalDate		Last update date
10		ActionTime	LocalTime		Last update time

4.4 Adjustments for corporate events on xRolling

TADJUSTMENTS.mk	
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.

#	*	Field	Type	Valid Values	Description
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 Private Daily Information

This group contains the files of orders, cross trades and executed trades.

5.1 Orders

TORDERS.mk	
Group	Private Daily Information
Description	Orders sent by trader and registered in the market. Quotes are not included
Destinations	Trader who has sent the order
Privacy	Contains private data
Timing	Available during 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	*	OrderWSNumber	int		Order number assigned by trader's WorkStation
4		OrderNumber	String(12)		Order number assigned by central system
5		ClOrderID	String(30)		FIX order identifier
6		ContractCode	String(22)		Contract code
7		OrderConfirmTime	LongLocal Time		Last modification time
8		TradingMember	String(4)		Trading Member
9		TraderID	String(3)		Trader
10		Account	String(5)		Position Account
11		OrderReference	String(18)		Reference
12		Price	Price		Price
13		Side	char	"1"=Buy "2"=Sell	Side
14		InitialQty	Qty		Total volume
15		OrderType	String(3)	See Appendix - Table 1	Order type
16		PendingQty	Qty		Pending volume
17		OrderDelTime	LongLocal Time		Cancellation / execution time
18		OrderStatus	String(2)	See Appendix - Table 2	Order status
19		TriggerPrice	Price		Trigger price
20		CancelReason	String(3)	see Table 20 in document "BMEGate Codification Tables"	Cancellation motive
21		FIXOrderType	char	See Appendix - Table 4	Order type in FIX
22		FIXTimeInForce	char	See Appendix	Time in force in FIX

#	*	Field	Type	Valid values	Description
				- Table 5	
23		DEA	Char	S=Yes N=No Blank	Direct Electronic Access indicator
24		LiquidityProvisionActivity	Char	S=Yes N=No Blank	Liquidity provision activity indicator
25		TradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity blank	Trading capacity
26		Self-execution prevention	int		
27		ClientID	int		
28		DecisionID	Int		
29		ExecutionID	int		
30		ExpireDate	LocalDate		Expire Date
31		RetailCIFlag	Char	S=Yes blank	Indicates if the order is retail

5.2 Orders Log

TLOGORDERS.mk	
Group	Private Daily Information
Description	Tracking of orders. Every entry, modification, execution or cancellation is registered. Quotes are not included
Destinations	Trader who has sent the order
Privacy	Contains private data
Timing	Available during 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	*	Id	int		Register ID
4		ActionType	String(2)	See Appendix - Table 6	Action type made to the order
5		ActionTime	LongLocal Time		Action Time
6		TradingMember	String(4)		Trading Member
7		TraderID	String(3)		Trader
8		OrderWSNumber	int		Order number assigned by trader's Workstation
9		OrderNumber	String(12)		Order number assigned by central system
10		ContractCode	String(22)		Contract code
11		OrderConfirmDate	LocalDate		Confirmation date
12		OrderConfirmTime	LongLocal Time		Confirmation time
13		Account	String(5)		Position Account
14		OrderReference	String(18)		Order Reference
15		Price	Price		Price
16		Side	char	"1"=Buy "2"=Sell	Side
17		InitialQty	Qty		Total volume
18		OrderType	String(3)	See Appendix - Table 1	Order type
19		PersistenceType	char	"P"=persistence "C"=cancel	Type of persistence in case of disconnection
20		PendingQty	Qty		Pending volume
21		OrderDelDate	LocalDate		Cancellation / execution date
22		OrderDelTime	LongLocal Time		Cancellation / execution time
23		OrderStatus	String(2)	See Appendix Table 2	Order status
24		TriggerPrice	Price		Trigger price
25		CancelReason	String(3)	See Table 20 in document	Cancellation reason

#	*	Field	Type	Valid values	Description
				"BMEGate Codification Tables"	
26		TradeExecId	String(12)		Trade register number (TVTIC)
27		FIXOrderType	char	See Appendix Table 4	Order type in FIX
28		FIXTimeInForce	char	See Appendix Table 5	Time in force in FIX
29		CIOrderID	String(10)		Identifier of the order in FIX
30		InitiatorMember	String(4)		Member who sent the order acting on behalf of
31		InitiatorTrader	String(3)		Trader who sent the order acting on behalf of
32		GiveOutMnemonic	String(10)		Mnemonic that has a Give-In member and a Give-Up reference associated. It has been filled by the trader.
33		GiveUpReference	String(18)		Give Up Reference
34		GiveInMember	String(4)		Clearing Broker
35		GiveOutInternalRef	String(18)		Give-Out Internal Reference used by the Executing Broker for internal purposes.
36		OpenCloseIndicator	char	"O"=Open "C"=Close	It indicates if the executed trade is opening or closing the live volume
37		DEA	Char	S=Yes N=No Blank	Direct Electronic Access indicator
38		LiquidityProvisionActivity	Char	S=Yes N=No Blank	Liquidity provision activity indicator
39		TradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity Blank	Trading capacity
40		Self-execution prevention	int		
41		ClienteID	int		
42		DecisionID	Int		
43		ExecutionID	int		
44		PriorityChange	Char	S=Yes N=No	Priority Change indicator
45		ExpireDate	LocalDate		Expire Date
46		RetailCIFlag	Char	S=Yes blank	Indicates if the order is retail

5.3 Prearranged trades

TPARRTRADES.mk	
Group	Private Daily Information
Description	Status of cross trades in which Member participated as broker
Destinations	Trader who has sent the cross trade
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	*	TransactID	Int		Número de aplicación.
4		Broker	String(4)		Broker
5		TraderID	String(3)		Trader
6		BlockReference	String(15)		Block Reference
7		TradeType	char		Trade type
8		ContractCode	String(22)		Contract code
9		Price	Price		Price
10		Quantity	Qty		Volume
11		GrossTradeAmt	Amt		Effective of the transaction
12		FlagBroadcast	char		Informs whether the transaction will be published
13		TransactStatus	char	See Table 22 in document "BMEGate Codification Tables"	Status of the transaction
14		RejectReason	int	See Table 21 in document "BMEGate Codification Tables"	Reason in case of the transaction is rejected
15		TransactDate	LocalDate		Transaction date
16		TransactTime	LocalTime		Transaction time
17		ValidBuyingMember	char(4)		Validator buying member code. In case of spot trades, Buying Member and the Validator Member can be different
18		ValidBuyingTraderID	char(3)		Validator buying Trader ID.
19		BuyingMember	String(4)		Buying member code.
20		BuyingAccount	String(5)		Buying position account code.
21		BuyingClientCode	String(16)		Buying client code. Applies to spot trades
22		BuyingCapacityInd	char	P = Propia A = Ajena	Buying capacity indicator. Applies to spot trades
23		BuyingReference	String(15)		Buying reference.

#	*	Field	Type	Valid Values	Description
24		BuyingContactName	String(80)		Buying contact name.
25		BuyingContactPhone	String(20)		Buying contact phone.
26		ValidSellingMember	char(4)		Validator selling member In case of spot trades, Selling Member and the Validator Member can be different
27		ValidSellingTraderID	char(3)		Validator selling trader identification.
28		SellingMember	String(4)		Selling member code.
29		SellingAccount	String(5)		Selling position account
30		SellingClientCode	String(16)		Selling client code. Applies to spot trades
31		SellingCapacityInd	char	P = Propia A = Ajena	Selling capacity indicator. Applies to spot trades
32		SellingReference	String(15)		Selling reference.
33		SellingContactName	String(80)		Selling contact name.
34		SellingContactPhone	String(20)		Selling contact phone.
35		BuyingTradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity Blank	Trading capacity
36		BuyingClientID	int		
37		BuyingDecisionID	Int		
38		BuyingExecutionID	int		
39		SellingTradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity Blank	Trading capacity
40		SellingClientID	int		
41		SellingDecisionID	Int		
42		SellingExecutionID	int		

5.4 Trades

TTRADES.mk	
Group	Private Daily Information
Description	Executed trades
Destinations	Traders with access to each specific account
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	*	TradeExecID	String(12)		Trade register number (TVTIC)
4	*	Side	char	"1"=Buy "2"=Sell	Side
5		TradingMember	String(4)		Trading Member
6		TraderID	String(3)		Trader
7		Account	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)		Trade reference Can be the order reference or this assigned in the cross trade.
13	*	OrderNumber	String(12)		Order number assigned by central system. NOTE: In case of EUREX trades, this field is part of the record key.
14		ClOrderID	String(30)		Order identifier in FIX
15		CrossReqNumber	int		Cross trade number
16		CrossOrderID	String(30)		Cross order number in FIX
17		Broker	String(4)		Broker Member
18		TraderID	String(3)		Broker trader
19		ExecTime	LongLocal Time		Executing time
20		GrossTradeAmt	Amt		Nominal/Effective of the transaction
21		TransactID	int		Número de aplicación
22		MarketID	String(4)		Operating MIC
23		MarketSegmentID	String(4)		Segment MIC
24		Market Mechanism	Char	0: Continuous Auction 3: Quote Driven Market. 4: Dark Order Book. 1: Off Book	Trading mechanism

#	*	Field	Type	Valid values	Description
				(including Voice or Messaging Trading). 5: Periodic Auction 6: Request for Quotes.	
25		TradingSessionID	Int		Trading mode
26		ISINCode	String(12)		ISIN code. May be empty
27		PublishTime	LocalTime		Publication time
28		Post-TransparencyFlags	String(59)	BENC NPFT LRGS ILQD SIZE TPAC XFPH CANC AMND LMTF DATF VOLO FWAF IDAF VOLW	Comma-separated pretransparency and posttransparency flags
29		PreviousTradeExecID	String(12)		In case of trade cancellation, trade amendment or leg trade. In leg trades this field includes the Trade Registration Number of the trade in the strategy.
30		DEA	Char	S=Yes N=No blank	Direct Electronic Access indicator
31		LiquidityProvisionActivity	Char	S=Yes N=No blank	Liquidity provision indicator
32		TradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity blank	Trading capacity
33		Self-execution prevention	int		
34		ClientID	int		
35		DecisionID	Int		
36		ExecutionID	int		
37		PriorityChange	Char	S=Yes	Priority change indicator

#	*	Field	Type	Valid values	Description
38		RiskReducingIndicator	Char	N=No S=Yes N=No blank	For risk-reducing trades in commodity derivatives
39		Passive/Aggressive	Char	P=Passive A=Aggressive ' '=N/A	
40		PublishDate	LocalDate		Publication date
41		RetailCIFlag	Char	S=Yes blank	Indicates if the trade is retail

5.5 RFQ log as initiator (RFQ trading mode)

TLOGRFQ1.mk	
Group	Private Daily Information
Description	Follow up of submission, execution or cancellations of RFQs entered by the member
Destinations	Authorized traders
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	*	xRFQID	Int		RFQ ID
4	*	ConversationID	Int		Conversation ID within RFQ
5	*	HistoryNumber	int		History number within conversation
6		TradingMember	String(4)		Trading Member
7		TraderID	String(3)		Trader
8		CounterpartyMember	String(4)		Counterparty member code
9		CounterpartyTrader	String(3)		Counterparty trader code
10		ValidMember	String(4)		Validator member code. In case of spot trades, Member and the Validator Member can be different
11		RequestID	String(10)		Request ID as entered by trader
12		MatchType	Char	See codification table 24	Status of conversation
13		ContractCode	String(22)		Contract code
14		Price	Price		Price as entered by initiator
15		InitialQty	Qty		Volume as entered by initiator
16		Side	char	"1"=Buy "2"=Sell	Side (initiator)
17		FirmIndicativeIndicator	Char	S: Firm N: Indicative	
18		Account	String(5)		Position account
19		ClienteID	int		
20		DecisionID	Int		
21		ExecutionID	int		
22		TradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity "	Trading capacity
23		CashClienteID	int		For stock leg
24		CashDecisionID	Int		For stock leg
25		CashExecutionID	int		For stock leg

#	*	Field	Type	Valid Values	Description
26		CashTradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity ''	For stock leg
27		BuyPriceOffered	Price		Price offered by destination
28		BuyVolumeOffered	Qty		Volume offered by destination
29		SellPriceOffered	Price		Price offered by destination
30		SellVolumeOffered	Qty		Volume offered by destination
31		TransactTime	LocalTime		Last update time
32		Reference	String(15)		Reference

5.6 RFQ log as destination (RFQ trading mode)

TLOGRFQ2.mk	
Group	Private Daily Information
Description	Follow up of submission, execution or cancellations of RFQs received by the member
Destinations	Authorized traders
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	*	xRFQID	Int		RFQ ID
4	*	ConversationID	Int		Conversation ID within RFQ
5	*	HistoryNumber	int		History number within conversation
6		TradingMember	String(4)		Trading Member
7		TraderID	String(3)		Trader
8		CounterpartyMember	String(4)		Counterparty member code
9		CounterpartyTrader	String(3)		Counterparty trader code
10		ValidMember	String(4)		Validator member code. In case of spot trades, Member and the Validator Member can be different
11		RequestID	String(10)		Request ID as entered by trader
12		MatchType	Char	See codification table 24	Status of conversation
13		ContractCode	String(22)		Contract code
14		Price	Price		Price as entered by initiator
15		InitialQty	Qty		Volume as entered by initiator
16		Side	char	"1"=Buy "2"=Sell	Side (initiator)
17		FirmIndicativeIndicator	Char	S: Firm N: Indicative	
18		Account	String(5)		Position account
19		ClienteID	int		
20		DecisionID	Int		
21		ExecutionID	int		
22		TradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity ''	Trading capacity
23		CashClienteID	int		For stock leg
24		CashDecisionID	Int		For stock leg
25		CashExecutionID	int		For stock leg

#	*	Field	Type	Valid Values	Description
26		CashTradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity ''	For stock leg
27		BuyPriceOffered	Price		Price offered by destination
28		BuyVolumeOffered	Qty		Volume offered by destination
29		SellPriceOffered	Price		Price offered by destination
30		SellVolumeOffered	Qty		Volume offered by destination
31		TransactTime	LocalTime		Last update time
32		Reference	String(15)		Reference

5.7 RFQ log as xRolling Requesting Party

TLOGxRFQ1.mk	
Group	Private Daily Information
Description	Follow up of submission, execution or cancellations of xRolling RFQs entered by the member
Destinations	Authorized traders
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	*	xRFQID	Int		RFQ ID
4	*	ConversationID	Int		Conversation ID within RFQ
5	*	HistoryNumber	int		History number within conversation
6		TradingMember	String(4)		Trading Member
7		TraderID	String(3)		Trader
8		xRollingRequester	String(4)		Member who made the initial request
9		LiquidityProvider	String(4)		Liquidity provider code
10		RequestID	String(10)		Request ID as entered by trader
11		MatchType	Char	See codification table 24	Status of conversation
12		ContractCode	String(22)		Request ID as entered by trader
13		Price	Price		Price as entered by initiator
14		InitialQty	Qty		Volume as entered by initiator
15		Side	char	"1"=Buy "2"=Sell	Side (initiator)
16		PositionEffect	Char	O Open C Close	
17		Account	String(5)		Position account
18		ClienteID	int		
19		DecisionID	Int		
20		ExecutionID	int		
21		TradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity blanco	Trading capacity
22		TransactTime	LocalTime		Last update time
23		Reference	String(15)		Reference
24		CumQty	Qty		Matched volume
25		RejRsn	int	See codification table 23	Reject reason
26		TrdMatchID	String(12)		xRolling Trade Registration Number (TVTIC)

5.8 RFQ log as xRolling Liquidity Provider

TLOGxRFQ2.mk	
Group	Private Daily Information
Description	Follow up of submission, execution or cancellations of xRolling RFQs entered by the member
Destinations	Authorized traders
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	*	xRFQID	Int		RFQ ID
4	*	ConversationID	Int		Conversation ID within RFQ
5	*	HistoryNumber	int		History number within conversation
6		TradingMember	String(4)		Trading Member
7		TraderID	String(3)		Trader
8		xRollingRequester	String(4)		Member who made the initial request
9		LiquidityProvider	String(4)		Liquidity provider code
10		RequestID	String(10)		Request ID as entered by trader
11		MatchType	Char	See codification table 24	Status of conversation
12		ContractCode	String(22)		Request ID as entered by trader
13		Price	Price		Price as entered by initiator
14		InitialQty	Qty		Volume as entered by initiator
15		Side	char	"1"=Buy "2"=Sell	Side (initiator)
16		Account	String(5)		Position account
17		ClienteID	int		
18		DecisionID	Int		
19		ExecutionID	int		
20		TradingCapacity	Char	D=Dealing on own account M=Matched principal A=Any Other Trading Capacity blanco	Trading capacity
21		TransactTime	LocalTime		Last update time
22		Reference	String(15)		Reference
23		CumQty	Qty		Matched volume
24		RejRsn	int	See codification table 23	Reject reason
25		StockOperatingMIC	String(4)		Operating MIC of the venue where the stock order has been entered
26		StockSegmentMIC	String(4)		Segment MIC of the venue where the stock order has been entered
27		StockOrderNumber	String(12)		Order number of the stock order as published by the stock exchange

#	*	Field	Type	Valid Values	Description
28		ExecRefID	String(12)		Trade Registration Number in Stock Exchange
29		TrdMatchID	String(12)		xRolling Trade Registration Number (TVTIC)

6 Appendix

6.1 Table 1 – Order types

Code	Description
AT	Attack
L	Limit
LI	Immediate limit
M	Market
MM	Market Maker
Q	Quote
Sla	Stop limit at rise
Slb	Stop limit at fall
Sub	Auction order price
TN	Fill or kill

6.2 Table 2 – Order Status

Code	Description
AA	Cancelled automatically (Immediate limit, fill or kill, attack)
AD	Cancelled by disconnection
AE	Cancelled and partially executed
AO	Cancelled by trader
E	Executed
P	Pending
PE	Partially pending (part of volume executed)
PN	Pending confirmation
PS	Stop order pending trigger
R	Rejected

6.3 Table 3 – Participant entity types

Code	Concept
L	Clearing Member
G	Clearing Member General
P	Proprietary Account Trading
N	Non Clearing Member
D	Direct Clearing Client
T	Sponsored Direct Clearing Client
O	Ordinary Non Clearing Member

6.4 Table 4 – Order Types in FIX

Code	Description
1	Market
2	Limit
3	Stop
4	Stop Limit

6.5 Table 5 – Time in Force in FIX

Code	Description
0	Day (default value)
2	At the Opening (OPG)
3	Immediate or Cancel (IOC)
4	Fill or Kill (FOK)
6	Good Till Date (GTD)

6.6 Table 6 – Orders: Action type

Code	Description
AN	Order cancel request
CA	Order cancel confirmation
CO	Order request confirmation
DS	Stop order triggered
MO	Order modification request
OE	Executed order
OM	Order modification confirmation
OR	New order
RA	Order cancel rejection
RM	Order modification rejection
RJ	Request rejection (new)

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