BME Codification Tables

Trading Interface Specifications

28 May 2024

Changes made in the latest revision

Outlined below are the main changes from previous version dated 31 January 2020:

- Several changes related to xRolling on Stocks in Derivatives
  - New Trade Type ‘4’ (table 4)
  - New Security Type ‘G’ (table 6)
  - New Product Families ‘FEROL’ and ‘FIROL’ (table 8)
  - New CFICode ‘FFSNSX’ (table 10)
  - New RFQ Reasons for rejection (table 23)
  - New values for RFQ Status (table 24)
  - New TradingSessionId 118 (tables 25, 26)

Outlined below are the main changes from previous version dated 15 May 2020:

- The following tables in Derivatives are reviewed:
  - New Security Groups added and old ones deleted (table 5)
  - New Underlying Assets added and old ones deleted (table 7)
  - New Product families added and old ones deleted (table 8)
  - Outdated Type of strategy deleted (table 9)
  - New values for RFQ - Reason for Rejection (table 23)
  - New trade type ‘6’ (tale 4)

Outlined below are the main changes from previous version dated 15 June 2020:

- The following tables in Fixes Income are reviewed:
  - Binary OrdRejReason column added (table 20)
- The following tables in Equities are reviewed:
  - Description for MA segment changed (table 1)
  - New MIC added (table 2)
  - Binary OrdRejReason column added (table 20)

- New table 27 – Security SubType
- The following tables in Derivatives are reviewed:
  - Description for FIE changed (table 7)
  - Binary OrdRejReason column added (table 20)
- Changes related to xRolling on Stocks in Derivatives
  - New RFQ Reason for rejection '123' (table 23)

Outlined below are the main changes from previous version dated 15 October 2020:

- The following tables in Equities are reviewed:
  - New Security Type 'E' (table 6)
- The following tables in Derivatives are reviewed:
  - New values added, one value deleted and one value modified (table 7)

Outlined below are the main changes from previous version dated 15 February 2021:

- The following tables in Derivatives are reviewed:
  - Change description of Security Group 81 (table 5)
  - New Underlying Asset added and old one deleted (table 7)
  - New Action types for a trader (table 17)

Outlined below are the main changes from previous version dated 19 April 2021:

- The following tables in Derivatives are reviewed:
  - New Security Groups added (table 5)
  - Substitution of code 81 of Security Group by code 97 (table 5)
  - New Underlying Assets added (table 7)
  - New Status Prearranged trades added: G=Expired (table 22)
  - Security Group 67 deleted (table 5)

Outlined below are the main changes from previous version dated 01 July 2021:

- The following tables in Derivatives are reviewed:
  - Underlying Asset for OHL updated to OHLA (table 7)

Outlined below are the main changes from previous version dated 15 July 2021:

- The following tables in Fixed Income are reviewed:
  - MIC Code XVAL deleted (table 2)
- Changes related to Consolidated BME Data Feed
  - New Segments added to RF (Senaf), Indices and APA (table 1)
  - New MIC added related to APA (table 2)
- Security Group for Underlyings (SY) added for EQ, LT and MA (table 5)
- New Trade Types '8' and '9' (table 4)
- New Security Groups added for xRolling stocks and old ones deleted (table 5)
- New Underlying Assets added for xRolling stocks and old ones deleted (table 7)

Outlined below are the main changes from previous version dated 14 March 2022:

- New RFQ Reason for rejection 124 (table 23)
- Change CFICode 'FFSNSX' by 'FFSCSX' for 'xRolling on Stocks' (table 10)

Outlined below are the main changes from previous version dated 29 April 2022:

- Underlying Asset for REE updated to RED (table 7)

Outlined below are the main changes from previous version dated 13 June 2022:

- New TimeinForce 7 in RV (table 3)
- Correction of a mistake in the header of table 3
- New Security Groups added and old one deleted (table 5)
- New Underlying Assets added and old one deleted (table 7)
- New column 'Cleared on a CCP' added (table 4)

Outlined below are the main changes from previous version dated 14 September 2022:

- Correct some mistakes in Description (table 4)

Outlined below are the main changes from previous version dated 13 October 2022:

- Change description of Trade Types R and S (table 4)
- Delete TradingSessionSubID 102 (calculation of closing prices) from table 26
- Change description of TradingSessionSubID 100 and 101 in table 26

Outlined below are the main changes from previous version dated 23 March 2023:

- Adaptation of the document to the new corporate template

Outlined below are the main changes from previous version dated 12 May 2023:

- Changes in table 5:
  - Change description of a Security Group
  - Delete two old Security Groups
- Change description of an Underlying Asset, delete two old Underlying Assets (table 7)
- Added Appendix on MMT 4 mapping, moved from FIX Protocol specifications with the following changes from the previous situation:
  - New used Flags PORT, CONT are described in relation with Levels 3.5, 3.11 and 3.12
  - New used flags PNDG, NOAP are described in relation with Level 3-8
  - Flag TNCP is marked to become obsolete as of 1st January 2024 in relation with Level 3-8

Outlined below are the main changes from previous version dated 18 July 2023:

- Correct mistake in documentation: At-the-close order allows 'Cancel on disconnect' (table 3)
- Flags PORT, PNDG are currently not used
- Flag NOAP is currently not used in RV

Outlined below are the main changes from previous version dated 24 October 2023:

- New table 29 – Order status additional information

Outlined below are the main changes from previous version dated 30 January 2024:

- New Security Group (table 5) and new Underlying Asset (table 7) added for PUIG

Contents

1 Table 1 – Segments

Fixed Income (RF)

SubID	Description
RF	Fixed Income Stock Exchange
SD	Electronic Fixed Income trading platform (SEND)
AF	MARF
MV	SENAF – Long-Term Debt (Bonds and Strips)
ML	SENAF – Short-Term Debt (Repos and T-bills)

Equities (RV)

SubID	Description
EQ	Equities + Electronic Pits
TF	ETFs
CW	Certificates and Warrants
MA	BME MTF Equity
LT	Latibex

Derivatives (DE)

Code	Description
M3	MEFF – Stocks, Index and Bono derivatives in Financial Contract Group
M7	MEFF Energy Contract Group
MD	MEFF – Currency derivatives in Financial Contract Group

Indices

Code	Description
IN	Indices

APA

Code	Description
AP	APA

2 Table 2 – MIC Codes

The MIC codes used are those defined by ISO-10383.

Fixed Income (RF)

Operating MIC	Segment MIC	Description
BMEX	MARF	Mercado Alternativo de Renta Fija
BMEX	MERF	Mercado Electrónico de Renta Fija
BMEX	SBAR	Bolsa de Barcelona Renta Fija
BMEX	SBIL	Bolsa de Bilbao Renta Fija
BMEX	SEND	SEND – Sistema Electrónico de Negociación de Deuda
BMEX	XDRF	AIAF – Mercado de Renta Fija
BMEX	XNAF	SENAF – Sistema Electrónico de Negociación de Activos Financieros

Equities (RV)

Operating MIC	Segment MIC	Description
BMEX	XMAD	Bolsa de Madrid
BMEX	XBAR	Bolsa de Barcelona
BMEX	XBIL	Bolsa de Valores de Bilbao
BMEX	XVAL	Bolsa de Valencia
BMEX	MABX	Mercado Alternativo Bursátil
BMEX	XLAT	Latibex
BMEX	GROW	BME Growth

Derivatives (DE)

Operating MIC	Segment MIC	Description
BMEX	XMRV	MEFF – Financial Derivatives
BMEX	XMPW	MEFF – Energy Derivatives
BMEX	XMFX	MEFF – FX Financial Derivatives

APA

Operating MIC	Segment MIC	Description
BMEA	XOFF	Out of trading venue or systematic internaliser
BMEA	<any other MIC code defined by ISO-10383>	Systematic internaliser

3 Table 3 – Order Types

Fixed Income (RF)

Order Type	OrdType [40]
Limit	2 = Limit

These are the valid values for the TimeInForce [59] field:

TimeInForce [59]	Allows instructions for the minimum quantity of a new order to be executed (MinQty[110])	Allows instructions for automatic cancellation in the event of a disconnection
0 = Day	YES	YES
3 = Immediate or Cancel (IOC)	NO	N/A
4 = Fill or Kill (FOK)	NO	N/A
6 = Good Till Date (GTD)	YES	NO

Equities (RV)

Order Type	OrdType [40]	PegPriceType [1094]	DisplayMethod [1084]
Limit	2 = Limit	-	
Market	1 = Market	-	
Market to limit	2 = Limit	4 = Market	
Hidden	2 = Limit		4 = Invisible order
Mid-point	P = Pegged		

These are the valid values for the TimeInForce [59] field:

TimeInForce [59]	Allows instructions for automatic cancellation in the event of a disconnection
0 = Day	YES
3 = Immediate or Cancel (IOC)	N/A
4 = Fill or Kill (FOK)	N/A
6 = Good Till Date (GTD)	NO
7 = At-the-close (ATC)	YES

Derivatives (DE)

Order Type	OrdType [40]	TimeInForce [59]	Allows instructions for automatic cancellation in the event of a disconnection
Limit order	Limit (2)	Day (0) GTD (6)	YES NO
Immediate limit order	Limit (2)	IOC (3)	N/A
Market order	Market (1)	Day (0)	YES
Stop limit order	Stop Limit (4)	Day (0) GTD (6)	YES NO
Fill or kill order	Limit (2)	FOK (4)	N/A
Auction trade order	Market (1)	At Opening (2)	YES

Triggering Instructions for Stop limit orders. If component block <TriggeringInstruction> is not specified when the order is sent, then the Stop limit order is triggered at Last Trade:

BME Order Type	TriggerType [1100]	TriggerPriceType [1107]
Stop limit order	4 = Price Movement	1 = Best Offer 2 = Last Trade 3 = Best Bid 4 = Best Bid or Last Trade 5 = Best Offer or Last Trade 6 = Best Mid Bid-Offer

4 Table 4 – Trade types

Fixed Income (RF)

Trade Type	Segment	Description	FIX Trade Type: TrdType [828]	FIX Trade Type: TrdSubType [829]	Binary Trade Type
01	All	Market	0	-	M
08	All	Block trade	1	2001	K
09	All	Cancellation	24	-	X
19	All	Trade amendment	24	9000	T
14	All	Application	1	2002	Q
18	All	Block trade with settlement date equal to session date	1	2003	A
24	All	Application with settlement date equal to session date	1	2004	B
28	All	Repo block trade	1	2005	C
34	All	Repo application	1	2006	D
38	All	Repo block trade with start date equal to session date	1	2007	E
44	All	Repo application with start date equal to session date	1	2008	F
48	All	RFQ	1	2009	3

Equities (RV)

Trade Type	Segment	Description	FIX Trade Type: TrdType [828]	FIX Trade Type: TrdSub Type [829]	Binary Trade Type	Cleared on a CCP
CV	All	Market	0	-	M	Y
RT	All	Cancellation	24	-	X	Y
MO	All	Trade amendment	24	9000	T	Y
BW	CW	Block trade	1	34	H	Y
BP	EQ, TF, MA, LT	Block trade	1	34	H	Y
A1	EQ, TF, MA, LT	Communicated Application	1	1001	1	Y
A4	EQ, TF, MA, LT	Authorised Application (trades)	1	1002	2	Y
A5	EQ, TF, MA, LT	Authorised Application (corporate interest)	1	1003	3	Y
A6	EQ, TF, MA, LT	Authorised Application (execution of contracts)	1	1004	4	Y
A7	All	Authorised Application (other causes)	1	1005	5	Y
T1	EQ, TF, MA, LT	Validation (communicated)	1	1006	6	Y

Trade Type	Segment	Description	FIX Trade Type TrdType [828]	FIX Trade Type TrdSub Type [829]	Binary Trade Type	Cleared on a CCP
T4	EQ, TF, MA, LT	Authorised validation (trades)	1	1007	7	Y
T5	EQ, TF, MA, LT	Authorised validation (corporate interest)	1	1008	8	Y
T6	EQ, TF, MA, LT	Authorised validation (execution of contracts)	1	1009	9	Y
T7	EQ, TF, MA, LT	Authorised validation (other causes)	1	1010	0	Y
E1	All	Transaction between members (communicated)	1	1011	A	Y
E4	EQ, TF, MA, LT	Transaction between members (trades)	1	1013	B	Y
E5	EQ, TF, MA, LT	Transaction between members (corporate interest)	1	1014	C	Y
E6	EQ, TF, MA, LT	Transaction between members (execution of contracts)	1	1015	F	Y
E7	All	Transaction between members (other causes)	1	1016	G	Y
AV	EQ, MA, LT	Application to cater for a linked position	1	1017	I	Y
EV	EQ, MA, LT	Transaction to cater for a linked position	1	1018	J	Y
EO	EQ, MA, LT	Transaction of exercise of options	1	1019	E	Y
OA	EQ, MA, LT	Public share bid offer type transaction	1	1021	N	N
OV	EQ, MA, LT	Public share Ask offer type transaction	1	1022	O	N
OS	EQ, MA, LT	Public share subscription offer type transaction	1	1023	P	N
DO	EQ, MA, LT	Special trades delta type	1	1024	L	Y
NV	MA	Net asset value special trade D+1	1	1028	a	Y
NJ	MA	Net asset value special trade D+2	1	1029	b	Y
NK	MA	Net asset value special trade D+3	1	1030	c	Y
AX	All	Application (without CCP)	1	1031	D	N
EX	All	Transaction (without CCP)	1	1032	K	N

Trade Type	Segment	Description	FIX Trade Type TrdType [828]	TrdSub Type [829]	Binary Trade Type	Cleared on a CCP
FV	MA	Investment Fund D + 1	1	1033	d	N
FJ	MA	Investment Fund D + 2	1	1034	e	N
FK	MA	Investment Fund D + 3	1	1035	f	N
VW	EQ, TF, MA, LT	VWAP	1	1036	W	Y

Derivatives (DE)

Trade Type	Description	Trading Apply	FIX Trade Type TrdType [828]	TrdSubType [829]	Binary Trade Type
H	Cross trade during trading hours	X	1	34	H
L	Delta	X	46	-	L
M	Market	X	0	-	M
R	Strategy Trades (Time Spread Futures and Strategies)	X	0	7	R
S	Components of trade R	X	0	8	S
W	Trade amendment	X	24	9000	W
X	Countertrade	X	24	-	X
3	RFQ	X	1	2009	3
4	RFQ xRolling	X	1	2010	4
6	RFQ xRolling during auction	X	1	2011	6
8	RFQ xRolling amendment	X	24	9001	8
9	RFQ xRolling during auction amendment	X	24	9002	9

5 Table 5 - Security Groups

Fixed Income (RF)

Segment	Security Group	Description
RF	CR	MERF Corporates
	DB	Bilbao Stock Exchange Debt
	DC	Barcelona Stock Exchange Debt
SD	CP	AIAF: SEND Corporates
	DE	AIAF: Spanish Treasury debt
	DT	AIAF: DLT issues
	EX	AIAF: Non-Spanish issues
AF	MA	MARF Corporates

Equities (RV)

Segment	Security Group	Description
EQ	AC	Shares
	CE	Electronic Pits
	CP	Cuotas participativas (Savings Banks shares)
	DE	Rights
	NC	Non traded funds
	SY	Underlyings
TF	OA	ETFs
	SY	Underlyings
CW	SY	Underlyings
	WA	Warrants
	WC	Certificates
	WO	Other
MA	EE	Growth Companies
	FC	Venture Capital
	FO	Listed Investment Funds
	IC	Funds of Hedge Funds
	IL	Hedge Funds
	SI	SICAVs
	SO	SOCIMI
	SY	Underlyings
LT	AL	LATIBEX shares
	DL	LATIBEX rights
	SY	Underlyings

Derivatives (DE)

Segment	Code	Description
M3 MEFF – FINANCIAL CONTRACT SUBGROUP	02	BONO 10
	19	IBEX MICRO
	20	MINI IBEX
	21	IBEX
	23	BBVA
	25	ENDESA
	27	IBERDROLA
	28	BANCO SANTANDER
	30	REPSOL
	31	TELEFONICA
	33	ACERINOX
	35	BANKINTER
	37	NATURGY
	38	INDRA
	41	AMADEUS
	43	INDITEX
	45	ACS
	46	B.SABADELL
	48	ACCIONA
	50	SACYR
	51	FCC
	52	ENAGAS
	53	REDEIA CORPORACION
	57	MAPFRE
	58	ATRESMEDIA
	66	COLONIAL
	68	GRIFOLS
	72	ARCELORMITTAL
	73	TÉCNICAS REUNIDAS
	74	OBRASCÓN HUARTE
	75	FERROVIAL
	76	EBRO FOODS
	78	IAG
	80	CAIXABANK
	85	VISCOFAN
	87	AENA
	88	MERLIN PROPERTIES
	89	CELLNEX
	90	MELIA
	91	CIE AUTOMOTIVE
	92	ENCE
	94	ALMIRALL
	95	PHARMA MAR
	96	SOLARIA
	98	FLUIDRA
	99	IBEX IMPACTO DIV
	A2	LINEA DIRECTA
	A3	LABORAT. ROVI
	A4	ACCIONA ENERGIA

Segment	Code	Description
	A5	APPLUS SERVICES
	A6	AUDAX RENOV
	A7	D. FELGUERA
	A8	FAES
	A9	G. CATALANA O
	B1	GESTAMP
	B2	GRENERGY
	B3	GRIFOLS B
	B4	LOGISTA
	B5	PROSEGUR
	B6	AUXIL. FF.CC
	B7	UNICAJA
	B8	VIDRALA
	B9	PUIG
	D1	TEF DIVIDENDOS
	D2	SAN DIVIDENDOS
	D3	BBVA DIVIDENDOS
	D4	REP DIVIDENDOS
	D5	IBE DIVIDENDOS
	D6	ITX DIVIDENDOS
	D7	CAIXABANK DIVIDENDOS
	D8	GAS NATURAL DIVIDENDOS
	E1	TELEFONICA DIV25
	E2	SANTANDER DIV25
	E3	BBVA DIV25
	E4	REPSOL DIV25
	E5	IBERDROLA DIV25
	E6	INDITEX DIV25
	E7	CAIXABANK DIV25
	E8	GAS NATURAL DIV25
	S1	IBEX35 BANCOS
	S2	IBEX35 ENERGIA

Segment	Code	Description
MD MEFF – CURRENCY CONTRACT SUBGROUP	F0	xRolling EURAUD
	F1	xRolling EURCHF
	F2	xRolling EURGBP
	F3	xRolling EURJPY
	F4	xRolling EURUSD
	F5	xRolling GBPCHF
	F6	xRolling GBPUSD
	F7	xRolling USDBRL
	F8	xRolling USDCAD
	F9	xRolling USDCHF
	G0	xRolling USDJPY
	G1	xRolling USDMXN
	G2	xRolling AUDJPY
	G3	xRolling AUDUSD
	G4	xRolling NZDUSD
	G5	xRolling EURMXN
	G6	xRolling EURBRL

Segment	Code	Description
M7 MEFF – ENERGY CONTRACT SUBGROUP	01	FUTURE BASE MIBEL
	02	SWAP BASE MIBEL
	03	FUTURE MINI BASE MIBEL
	04	SWAP MINI BASE MIBEL
	11	FUTURE PEAK MIBEL
	12	SWAP PEAK MIBEL
	13	FUTURE MINI PEAK MIBEL
	14	SWAP MINI PEAK MIBEL

6 Table 6 – Security type

Fixed Income (RF)

Security type	Description
BC	Bonos y Obligaciones Convertibles
BO	Bonos y Obligaciones
CA	Cupones segregados
CD	Cédulas
LT	Letras del Tesoro
PG	Pagarés
PP	Participaciones Preferentes
PS	Principales segregados
TZ	Titulizaciones

Equities (RV)

Security type	Description
A	Stocks
B	Structured bonds
C	Certificates
D	Subscription rights
E	Hedge Funds
F	Funds
FA	Listed Investment Funds
G	Discount
H	Bonus CAP
I	Inlines
J	Stay Low
K	Bonus
L	Sprint
M	Very new shares
N	New stocks
O	Other products
P	Turbo Pros
R	Preferred shares
S	Underlyings
T	Turbo Warrants
U	Cuotas participativas (Savings Banks shares)
V	Convertible bond rights
W	Warrants
X	Participations
Y	Stay High
Z	Multi
1	SICAVs VL D+1
2	SICAVs VL D+2
3	SICAVs VL D+3

Derivatives (DE)

Security type	Description
E	Strategy
F	Future
O	Option
R	Time Spread
W	Swap
X *	Other
G	xRolling

* Not allowed in messages sent by FIX client

Indices

Security type	Description
C	Capitalization
P	Fixed Weighting
E	Strategy
V	Volatility
O	Other

7 Table 7 – Underlying Assets

Derivatives (DE)

MEFF – FINANCIAL CONTRACT SUBGROUP

Description	Code
ACCIONA	ANA
ACCIONA ENERGIA	ANE
ACERINOX	ACX
ACS	ACS
AENA	AENA
ALMIRALL	ALM
AMADEUS	AMS
A3MEDIA	A3M
APPLUS SERVICES	APPS
ARCELORMITTAL	MTS
AUDAX RENOV	ADX
AUXIL. FF.CC	CAF
B.SABADELL	SAB
BANKINTER	BKT
BBVA	BBVA
BBVA DIV25	BBVDD
BBVA DIVIDEND	BBVD
BONO 10	B10
CAIXABANK	CABK
CAIXABANK DIV	CABD
CAIXABANK DIV25	CABDD
CELLNEX	CLNX
CIE AUTOMOTIVE	CIE
COLONIAL	COL
D. FELGUERA	MDF
EBRO FOODS	EBRO
ENAGAS	ENG
ENCE	ENC
ENDESA	ELE
FAES	FAE
FCC	FCC
FERROVIAL	FER
FLUIDRA	FDR
G. CATALANA O	GCO
GAS NATURAL DIV	GASD
GAS NATURAL DIV25	GASDD
GESTAMP	GEST
GRENERGY	GRE
GRIFOLS	GRF
GRIFOLS B	GRF.P
IAG	IAG
IBERDROLA DIV25	IBEDD
IBERDROLA DIVIDEND	IBED
IBERDROLA	IBE
IBEX	FIE

Description	Code
IBEX BANKS	IBB
IBEX IMPACTO DIV	IBH
IBEX MICRO	FIEC
IBEX MINI	FIEM
IBEX UTILITIES	IBU
INDITEX	ITX
INDITEX DIV	ITXD
INDITEX DIV25	ITXDD
INDRA	IDR
LABORAT. ROVI	ROVI
LINEA DIRECTA	LDA
LOGISTA	LOG
MAPFRE	MAP
MELIA HOTELES	MEL
MERLIN PROPERTIES	MRL
NATURGY	NTGY
OBRASCÓN HUARTE	OHLA
PHARMA MAR	PHM
PROSEGUR	PSG
PUIG	PUI
REDEIA CORPORACION	RED
REPSOL DIV25	REPDD
REPSOL DIVIDEND	REPD
REPSOL	REP
SACYR	SCYR
SANTANDER	SAN
SANTANDER DIV25	SANDD
SANTANDER DIVIDEND	SAND
SOLARIA	SLR
TÉCNICAS REUNIDAS	TRE
TELEFÓNICA DIV25	TEFDD
TELEFÓNICA DIVIDEND	TEFD
TELEFÓNICA	TEF
UNICAJA	UNI
VIDRALA	VID
VISCOFAN	VIS

MEFF – CURRENCY CONTRACT SUBGROUP

Description	Code
AUDJPY	sAUDJPY
AUDUSD	sAUDUSD
EURAUD	sEURAUD
EURBRL	sEURBRL
EURCHF	sEURCHF
EURGBP	sEURGBP
EURJPY	sEURJPY
EURMXN	sEURMXN
EURUSD	sEURUSD
GBPCHF	sGBPCHF
GBPUSD	sGBPUSD
NZDUSD	sNZDUSD
USDBRL	sUSDBRL
USDCAD	sUSDCAD
USDCHF	sUSDCHF
USDJPY	sUSDJPY
USDMXN	sUSDMXN

MEFF - ENERGY CONTRACT SUBGROUP

Code	Description
FUTURE BASE MIBEL	MIBFTB
FUTURE MINI BASE MIBEL	MIBFTBM
FUTURE MINI PEAK MIBEL	MIBFTPM
FUTURE PEAK MIBEL	MIBFTP
SWAP BASE MIBEL	MIBSWB
SWAP MINI BASE MIBEL	MIBSWBM
SWAP MINI PEAK MIBEL	MIBSWPM
SWAP PEAK MIBEL	MIBSWP

8 Table 8 – Product families

Derivatives (DE)

Value	Description
EIBXO	Strategies Options MINI IBEX 35
ESTCF	Strategies Single Stock Futures
ESTCO	Strategies Single Stock Options
ESTXX	Strategies Futures and Swaps Energy
FBONO	BONO E10 Futures RF
FENGM	Fut.Energy Monthly
FENGQ	Fut.Energy Quarterly
FENGW	Fut.Energy Weekly
FENGY	Fut.Energy Annual
FEROL	Rolling Spot Futures on stocks
FIBX	Futures IBEX 35
FIBXC	Futures MICRO IBEX35
FIBXD	Futures Ibex impacto Div
FIBXM	Futures MINI IBEX 35
FIBXS	Sector Futures IBEX 35
FIROL	Rolling Spot Futures on indexes
FSTCD	Futures s/Div acc
FSTCE	25 Stock Dividend Futures
FSTCK	Futures s/Acciones
FXRL1	Rolling Spot Futures on currencies 1
FXRL2	Rolling Spot Futures on currencies 2
FXRL3	Rolling Spot Futures on currencies 3
OIBXM	Options MINI IBEX 35
OSTCK	Singlle Stock Options
SENGD	Swaps Ener. Daily
SENGM	Swaps Ener. Monthly
SENGQ	Swaps Ener. Quarterly
SENGW	Swaps Ener. Weekly
SENGY	Swaps Ener. Annual
TBONO	BONO E10 Time-spread RF
TIBX	Time-spread IBEX 35
TIBXD	Time-spread Ibex impacto Div
TIBXM	Time-spread MINI IBEX 35
TSTCD	Time-spread on Stock Dividens
TSTCK	Time-spread Single Stock
TIBXS	Time-Spread on Ibex Sector
TIBXC	Time-spread on Micro IBEX 35

Indices

Value	Description
00001	IBEX
00002	Latibex
00003	FTSE
00004	Strategies on Stocks
00005	MaB
00006	Strategies on Derivatives
00007	Fixed Income
00101	Barcelona
00102	Bilbao
00103	Madrid
00104	Valencia

9 Table 9 – Type of strategy

Derivatives (DE)

Type	Description
BER	Put Spread
BER +U	Put Spread +U
BLT	Call Calendar
BLT +U	Call Calendar+U
BLT –U	Call Calendar-U
BRT	Put Calendar
BRT +U	Put Calendar+U
BRT –U	Put Calendar-U
BUL	Call Spread
BUL –U	Call Spread –U
CALL-U	Call –U
FUT –U	Future –U
PUT +U	Put +U
RBER	2*1 Ratio Put Spread
RBER+U	2*1 Ratio Put Spread+U
RBER-U	2*1 Ratio Put Spread-U
RBUL	2*1 Ratio Call Spread
RBUL+U	2*1 Ratio Call Spread +U
RBUL-U	2*1 Ratio Call Spread –U
RSK	Risky
RSK –U	Risky-U
STD	Straddle
STD +U	Straddle +U
STD –U	Straddle –U
STG	Strangle
STG +U	Strangle+U
STG -U	Strangle-U
SYNT	Synthetic
SYNT-U	Synthetic –U
OPEN	Open strategy
OPEN+U	Open strategy+U
OPEN-U	Open strategy-U
ROLL	Time Spread

10 Table 10 - CFICode

Derivatives (DE)

Index

Description	CFICode
Standard financial future on an index. Cash settlement	FFICSX
Non-standardized financial future on an index. Cash settlement	FFICNX
Strategies	KEXXXX
Time spread of a future on an index. Cash settlement	KEXXXX
Standardized European call option on an index. Cash settlement	OCEFCS
Non-standardized European call option on an index. Cash settlement	OCEFCN
Standardized European put option on an index. Cash settlement	OPEFCS
Non-standardized European put option on an index. Cash settlement	OPEFCN
Referential instrument	TIECPX

Stocks

Description	CFICode
Standardized financial future on stocks. Physical delivery	FFSPSX
Non-standardized financial future on stocks. Physical delivery	FFSPNX
Standardized financial future on stocks. Cash settlement	FFSCSX
Non-standardized financial future on stocks. Cash settlement	FFSCNX
Standardized financial future on dividends. Cash settlement	FFVCSX
Non-standardized financial future on dividends. Cash settlement	FFVCNX
Strategies	KEXXXX
Time spread of a future on stocks with physical delivery°	KEXXXX
Time spread of a future on stocks with cash settlement	KEXXXX
Time spread of a future on others (dividend). Cash settlement	KEXXXX
Facility on futures on stocks	KEXXXX
Standardized American call option on stocks. Physical delivery	OCASPS
Non-standardized American call option on stocks. Physical delivery	OCASPN
Standardized American put option on stocks. Physical delivery	OPASPS
Non-standardized American put option on stocks. Physical delivery	OPASPN
Standardized European call option on stocks. Physical delivery	OCESPS
Non-standardized European call option on stocks. Physical delivery	OCESPN
Standardized European put option on stocks. Physical delivery	OPESPS
Non-standardized European put option on stocks. Physical delivery	OPESPN
Standardized European call option on stocks. Cash settlement	OCESCS
Non-standardized European call option on stocks. Cash settlement	OCESCN
Standardized European put option on stocks. Cash settlement	OPESCS
Non-standardized European put option on stocks. Cash settlement	OPESCN
Stocks (cash)	ESXXXX
Referential instrument (Dividend)	TDSXXX
xRolling on stocks	FFSCSX

Fixed Income Derivatives

Description	CFICode
Standardized financial future on fixed income. Physical delivery	FFDPSX
Standardized financial future on fixed income. Cash settlement	FFDCSX
Time-spread of futures on fixed income. Physical delivery	KMXXXX
Strategies	KMXXXX
Standardized European call option on fixed income. Physical delivery	OCEDPS
Standardized European put option on fixed income. Physical delivery	OPEDPS
Non-standardized European call option on fixed income. Physical delivery	OCEDPN
Non-standardized European put option on fixed income. Physical delivery	OPEDPN
Standardized European call option on fixed income. Cash settlement	OCEDCS
Standardized European put option on fixed income. Cash settlement	OPEDCS
Non-standardized European call option on fixed income. Cash settlement	OCEDCN
Non-standardized European put option on fixed income. Cash settlement	OPEDCN

Currency Derivatives

Description	CFICode
Standardized financial future currency. Cash settlement	FFCCSX
Rolling Spot Future	FFCCSX
Currency Spot	IFXXXP

Energy Derivatives

Description	CFICode
Standardized Yearly future on energy. Cash settlement.	FCHCSX
Standardized Quarterly future on energy. Cash settlement	FCHCSX
Standardized Monthly future on energy. Cash settlement	FCHCSX
Standardized full weeK future on energy (Mon-Sun). Cash settlement	FCHCSX
Standardized weekly working days future on energy (Mon-Fri). Cash settlement.	FCHCSX
Standardized week-End future on energy (Sat-Sun). Cash settlement.	FCHCSX
Standardized Yearly swap on energy. Cash settlement	FCHCSX
Standardized Quarterly swap on energy. Cash settlement.	FCHCSX
Standardized Monthly swap on energy. Cash settlement	FCHCSX
Full weeK Energy Swap Contract (Mon-Sun). Cash settlement.	FCHCSX
Weekly working days Energy Swap Contract (Mon-Fri). Cash settlement	FCHCSX
Week-End Energy Swap Contract (Sat-Sun). Cash settlement	FCHCSX
Daily Energy Swap Contract. Cash settlement	FCHCSX

11 Table 11 - Classification of commodity derivatives

Classification of commodity derivatives (Fields 35-37)

Base product	Sub product	Further sub product
'AGRI' –Agricultural	'GROS' -Grains Oil Seeds	'FWHT' -Feed Wheat 'SOYB' - Soybeans 'CORN' - Corn 'RPSD' - Rapeseed 'OTHR' -Other
	'SOFT' –Softs	'CCOA' - Cocoa 'ROBU' - Robusta Coffee 'WHSG' - White Sugar 'BRWN' -Brown Sugar 'POTA' - Potatoe 'RICE' - Rice 'OTHR' - Other
	'OOLI'-Olive oil	'LAMP' - Lampante'
	'DIRY'- Dairy	
	'FRST' – Forestry	
	'SEAF' – Seafood	
	'LSTK' –Livestock	
	'GRIN' – Grain	'MWHT' - Milling Wheat
'NRGY' –'Energy	'ELEC' –Electricity	'BSLD' -Base load 'FITR' - Financial Transmission Rights 'PKLD' - Peak load 'OFFP' - Off-peak 'OTHR' - Other
	'NGAS' - Natural Gas	'GASP' - GASPOOL 'LNGG' - LNG 'NBPG' - NBP 'NCGG' - NCG 'TTFG' - TTF
	'OILP' –Oil	'BAKK' - Bakken 'BDSL' - Biodiesel 'BRNT' - Brent 'BRNX' - Brent NX 'CNDA' - Canadian 'COND' - Condensate 'DSEL' - Diesel 'DUBA' - Dubai 'ESPO' - ESPO "ETHA' - Ethanol 'FUEL' - Fuel 'FOIL' - Fuel Oil 'GOIL' - Gasoil 'GSLN' - Gasoline 'HEAT' - Heating Oil 'JTFL' - Jet Fuel 'KERO' - Kerosene 'LLSO' - Light Louisiana Sweet (LLS) 'MARS' - Mars 'NAPH' - Naptha 'NGLO' - NGL

		'TAPI' - Tapis 'URAL' - Urals 'WTIO' - WTI
	'COAL' – Coal 'INRG' -Inter Energy 'RNNG' - Renewable energy 'LGHT' - Light ends 'DIST' – Distillates	
'ENVR' -Environmental	'EMIS' – Emissions	'CERE' - CER 'ERUE' - ERU 'EUAE' - EUA 'EUAA' – EUAA
	'WTHR' - Weather 'CRBR' - Carbon related'	
'FRGT' –'Freight'	'WETF' – Wet	'TNKR' -Tankers 'CSHP' - Containerships
	'DRYF' – Dry	'DBCR' -Dry bulk carriers 'CSHP' - Containerships
'FRTL' –'Fertilizer'	'AMMO' - Ammonia 'DAPH' -DAP (Diammonium Phosphate) 'PTSH' - Potash 'SLPH' -Sulphur 'UREA' -Urea 'UAAN' - UAN (urea and ammonium nitrate)	
'INDP' - Industrial products'	'CSTR' - Construction 'MFTG' – Manufacturing	
'METL' - Metals'	'NPRM' - Non Precious	'ALUM' - Aluminium 'ALUA' - Aluminium Alloy 'CBLT' - Cobalt 'COPR' - Copper 'IRON' - Iron ore 'LEAD' - Lead 'MOLY' - Molybdenum 'NASC' - NASAAC 'NICK' - Nickel 'STEL' - Steel 'TINN' - Tin 'ZINC' - Zinc 'OTHR' - Other
	'PRME' – Precious	'GOLD' - Gold 'SLVR' - Silver 'PTNM' - Platinum 'PLDM' - Palladium 'OTHR' - Other
'MCEX' - Multi Commodity Exotic'		

'PAPR' - Paper'	'CBRD' - Containerboard 'NSPT' - Newsprint 'PULP' - Pulp 'RCVP' - Recovered paper	
'POLY' - Polypropylene'	'PLST' – Plastic	
'INFL' - Inflation'		
'OEST' - Official economic statistics'		
'OTHC' - Other C10 'as defined in Table 10.1 Section 10 of Annex III to [RTS 2 on transparency requirements in respect of bonds, structured finance products, emissison allowances and derivatives]	'DLVR' – Deliverable 'NDLV' – Non-deliverable	
'OTHR' – Other		

12 Table 12 – Currency Codes

The currency codes used are those defined by ISO-4217. The current values can be consulted at the following site:

http://www.xe.com/iso4217.htm

For instance:

Code	Description
AUD	Australian dollar
BRL	Brazilian real
CAD	Canadian dollar
CHF	Swiss frank
EUR	Euro
GBP	Pound
JPY	Japanese yen
MXN	Mexican peso
NZD	New Zealand dollar
USD	US dollar

13 Table 13 – Valid values for the Trading Scope

Fixed Income (RF)

Code	Description
1	Valencia
2	Bilbao
4	Barcelona
8	Madrid

Equities (RV)

Value	Description
1	Valencia
2	Bilbao
3	Valencia and Bilbao
4	Barcelona
5	Valencia and Barcelona
6	Bilbao and Barcelona
7	Valencia, Bilbao and Barcelona
8	Madrid
9	Valencia and Madrid
A	Bilbao and Madrid
B	Valencia, Bilbao and Madrid
C	Barcelona and Madrid
D	Valencia, Barcelona and Madrid
E	Bilbao, Barcelona and Madrid
F	Valencia, Bilbao, Barcelona and Madrid

14 Table 14 – Reference Stock Exchanges

Equities (RV)

Code	Description
1	Valencia
2	Bilbao
4	Barcelona
8	Madrid

15 Table 15 – Bolsa code belonging to the member (buy side)

Equities (RV)

Code	Description
3	Valencia
4	Barcelona
5	Bilbao
6	Madrid

16 Table 16 – Settlement System

Fixed Income (RF)

Code	Description
A	Iberclear – CADE
D	DLT BME
O	Other

Equities (RV)

Code	Description
F	Iberclear
L	Iberclear Latibex

17 Table 17 – Action types for a trader

Derivatives (DE)

Action	Description
1	Order management
2	RFQ
3	Filter management for a Clearing Member
4	Filter management for a Trading Member
5	Cross trades management
6	Quote management
8	Cross trades acceptance
10	Kill Button (Clearing Member)
12	Kill Button (Trading Member)
20	xRolling Requesting Party RFQs Management
21	Liquidity Provider RFQs Management
22	Liquidity Provider Filter Management (xRolling)

18 Table 18 – Person type

Fixed Income (RF)

Code	Description
AV	Securities agencies
B	Banks
CA	Savings banks
CL	Clients
CS	Insurance companies
EF	Other Financial institutions
FI	Investment funds
FP	Pension funds
OT	Other
PF	Natural persons
PJ	Other Legal persons
SV	Securities companies

Derivatives (DE)

Code	Description
AV	Investment Service Company (agency)
B	Banks
CA	Savings Bank
CB	Community of goods
CL	Clients
CM	Commercial undertakings
CS	Insurance Company
EF	Other Financial Companies
FI	Investment Funds
FP	Pension Fund
OT	Others
PF	Natural Person
PJ	Other legal entities
SV	Investment Service Company (agency and principal)

19 Table 19 – Identification type

Fixed Income (RF)

Code	Description
B	BIC
C	CIF
E	NIE
N	NIF
O	Other
V	VAT

20 Table 20 – Order/Quote. Reason for Cancellation/Reject

Fixed Income (RF)

Binary OrdRejReason	FIX OrdRejReason [103]	Code	Description
1	0	Ope	By trader
3	12	Adm	By supervisor
4	106	Eje	Volume modification incorrect (new volume <= total volume filled)
5	107	Nej	Not executed immediately
6	108	Vig	Security not current or not tradeable for this member
7	3	Lim	By limits
8	109	SMe	Cancelled by market status
9	99	Err	Invalid data
E	100	Des	Disconnection of the client application
F	102	Par	Quote parameters missing
G	103	Per	By permissions
H	101	IdE	Quote or ClOrdID incorrect
Q	101	Sus	Quote cancelled by substitution
X	105	Val	By end of validity of the order
Z	99	Otr	Other
b	112	Min	By minimum trading volume
c	113	Tic	Price not according to the size typology
d	114	Mul	The order volumemust be a multiple of the trading lot size
g	117	Pre	Incorrect price
h	114	Vol	Incorrect volume
i	118	Dat	Incorrect date
k	108	Sco	By contract status
x	120	Mdt	Invalid ORK fields

Equities (RV)

Binary OrdRejReason	FIX OrdRejReason [103]	Code	Description
1	0	Ope	By trader
3	12	Adm	By supervisor
4	106	Eje	Volume modification incorrect (new volume <= total volume filled)
5	107	Nej	Not executed immediately
6	108	Vig	Security not current or not tradeable for this member
7	3	Lim	By limits
8	109	SMe	Cancelled by market status
9	99	Err	Invalid data
E	100	Des	Disconnection of the client application
F	102	Par	Quote parameters missing
G	103	Per	By permissions
H	101	IdE	Quote or ClOrdID incorrect
Q	101	Sus	Quote cancelled by substitution
W	111	PLm	Not prices for processing the order
X	105	Val	By end of validity of the order
Z	99	Otr	Other
a	3	Aut	Not authorized
b	112	Min	By minimum trading volume
c	113	Tic	Price not according to the size typology
d	114	Mul	The order volumemust be a multiple of the trading lot size
e	115	Acs	Order rejected for triggering auction
f	116	VMo	By quantity to be displayed
g	117	Pre	Incorrect price
h	114	Vol	Incorrect volume
i	118	Dat	Incorrect date
j	3	Fil	IOC order fails the authorized trader filter
k	108	Sco	By contract status
m	119	Kbt	Kill Button
x	120	Mdt	Invalid ORK fields

Derivatives (DE)

Binary OrdRejReason	FIX OrdRejReason [103]	Code	Description
1	0	Ope	By trader
3	12	Adm	By supervisor
4	106	Eje	Volume modification incorrect (new volume <= total volume filled)
5	107	Nej	Not executed immediately
6	108	Vig	Security not current or not tradeable for this member
7	3	Lim	By limits
8	109	SMe	Cancelled by market status
9	99	Err	Invalid data
B	3	PrF	Price filters
C	3	VoF	Volume filters
D	110	Liq	Clearing member status
E	100	Des	Disconnection of the client application
F	102	Par	Quote parameters missing
G	103	Per	By permissions
H	101	IdE	Quote or ClOrdID incorrect
I	104	Dnc	Delta protection: number of contracts
J	104	Dab	Delta protection: maximum absolute delta
K	104	Dmx	Delta protection: máximum accumulate delta
O	3	Vit	By volatility auction filters
Q	101	Sus	Quote cancelled by substitution
W	111	PLm	Not prices for processing the order
X	105	Val	By end of validity of the order
Z	99	Otr	Other
b	112	Min	By minimum trading volume
c	113	Tic	Price not according to the size typology
d	114	Mul	The order volumemust be a multiple of the trading lot size
e	115	Auc	Order rejected for triggering auction
g	117	Pre	Incorrect price or triggered price
h	114	Vol	Incorrect volume
i	118	Dat	Incorrect date
k	108	Sco	By contract status
l	3	ITL	By intraday futures trading limit
m	119	Kbt	Kill Button
n	3	HFT	By HFT filter limit (maximum number of contracts matched)
o	121	AAg	By self-match prevention
p	122	NEj	Auction price order cancelled at the end of the auction
x	120	Mdt	Invalid ORK fields

21 Table 21 – Block trading, special operations, positions at Net Asset Value, Funds order and Prearranged Trades. Reason for Reject

FIX RejectText [1328]	Description	RF	RV	DE
1	Invalid party information	X	X	X
2	Unknown instrument	X	X	X
3	Unauthorized to report trades	X	X	X
4	Invalid trade type	X	X	X
5	Instrument not valid	X	X	X
6	Inconsistency in Instrument block	X	X	X
4000	Incorrect SecondaryTradeReportRefID	X	X	X
4001	Invalid effective amount / Invalid LastQty	X	X	X
4002	Invalid price	X	X	X
4003	Invalid security	X	X	X
4004	Invalid counterparty member	X	X	X
4005	Account inactive	X		X
4006	Not valid request	X	X	X
4007	Invalid Side	X	X	X
4008	Invalid Account	X	X	X
4009	Invalid AccountType		X	
4010	Invalid GrossTradeAmt	X	X	X
4011	Some of the parties did not belong to the pit where the security is trading	X	X	
4012	Publish field not valid	X	X	X
4013	Entity is not managing the security		X	
4014	Invalid date	X	X	
4015	Invalid Trading Account (PartyRole [452] = 24)	X		
4016	There is not Net Asset Value		X	
4017	Missing data for CSD filling		X	
4018	A trade for CCP. Do not fill in the fields for CSD		X	
4019	A trade for CSD. Do not fill in the fields for CCP		X	
4021	CSD tags with incorrect values (Settlement date, Liquidity indicator in real time, Partial liquidity indicator, …)		X	
4022	Do not fill in the fields for buyer		X	
4026	Subscription amount under minimum required		X	
4027	Redemption owner not identified		X	
4028	Shareholder position does not allow redemption		X	
4029	Redemption above limit requiring prior notice		X	
4030	Subscriber does not fullfill Fund requirements		X	
4031	ISIN code unkownn		X	
4032	Blocked shares		X	
4033	Others (for Funds)		X	
4034	Funds orders tags with incorrect values (Security code of the Destiny Fund, Fund shareholder code, …)		X	
4035	[1011]	X	X	
4036	Order cancelled at the end of the business session due to it is pending by authorized trader		X	
4037	Amount above available		X	

FIX RejectText [1328]	Description	RF	RV	DE
4038	Shareholder amount under minimum investment required		X	
4039	Some holders are a legal person or a non-resident natural person		X	
4040	Maximum time for cross trades acceptance exceeded			X
4041	Incorrect ORK fields	X	X	X
4042	Double Volume Cap exceded		X	X
4043	Conditions for Pre-trade Transparency Waiver are not met	X	X	X
4044	Trasferred to RFQ trading mode because the conditions for pre-trade transparency waiver are not met			X
4045	Risk reduction order incorrect			X
4046	Redemption subscription amount is pending		X	
9001	Missing acceptance/rejection answer from Fund Manager company		X	
9002	Missing holder information in Fund position		X	

22 Table 22 – Prearranged trades – Status

Value	Description	RF	RV	DE
0	Awaiting approval by both sides / Awaiting approval by the Investment Fund Management Company/Companies	X	X	X
1	Awaiting approval by the sell side / Awaiting approval by the Origin Fund (Accepted by the Destiny Fund)	X	X	X
2	Awaiting approval by the buy side / Awaiting approval by the Destiny Fund (Accepted by the Origin Fund)	X	X	X
3	Awaiting approval by the Market Supervision		X	X
4	Cancelled by trader	X	X	X
5	Rejected by the sell side / Rejected by the Investment Fund Management Company / Rejected by the Investment Fund Management Company of the Destiny Fund	X	X	X
6	Rejected by the buy side / Rejected by the Investment Fund Management Company of the Destiny Fund	X	X	X
7	Rejected by Market Supervision		X	X
8	Accepted	X	X	X
9	Registered	X	X	X
A	Cancelled by the system	X	X	X
C	Pending of Net Asset Value on a day before the assignment		X	
C	Registered awaiting appoval cash market by buyer and seller			X
D	Pending of Net Asset Value on the same day of the assignment		X	
D	Registered awaiting appoval cash market by buyer			X
E	Awaiting approval by an authorised trader		X	
E	Registered awaiting appoval cash market by seller			X
F	Pending of sending to the Investment Fund Management Company/Companies		X	
F	Accepted (transferred to volume auction)			X
G	Cancelled by Market Supervision		X	
G	Expired			X
H	Rejected by the authorised trader		X	
X	Awaiting approval by buyer, seller and the Market Supervision			X
Y	Awaiting approval by buyer and the Market Supervision			X
Z	Ended		X	
Z	Awaiting approval by seller and the Market Supervision			X

23 Table 23 - RFQ - Reason for Rejection

FIX QuoteRequestRejectReason [658]	Description	RF	DE
99	Other	X	X
101	Request not allowed for this security	X	X
102	Conversation not valid	X	X
103	Security incorrect	X	X
104	History number not valid	X	X
105	Member incorrect	X	X
106	Price incorrect	X	X
107	Volume incorrect	X	X
108	QuoteID nonexistent	X	X
109	By permissions	X	X
110	Inconsistency in Prices/volumes (different values)	X	X
111	Modification not allowed (data are owned by the counterpaty)	X	X
112	Duplicated RequestID	X	X
113	Trading mode or functionality not active	X	X
114	Side incorrect	X	X
115	Request Not firm	X	X
116	Action not allowed	X	X
117	Risk reduction order incorrect		X
118	Invalid account	X	X
119	Invalid ORK tags	X	X
120	Value/settlement date incorrect	X	
121	Liquidity Provider Volume filter		X
122	Liquidity Provider Acceptance timeout		X
123	Order Rejected by Stock Exchange		X
124	Invalid Liquidity Provider code (xRolling)		X

24 Table 24 - RFQ – Status

Fixed Income (RF)

FIX MatchType [574]	Description
A	Cancelled by the system
B	Rejected by the system
M	Indicative
N	Firm Initiator
O	Firm Quoting
P	Declined by destination
Q	Cancelled by initiator
9	Registered

Derivatives (DE)

FIX MatchType [574]	Description	TradingSessionID 114 115 116 117	TradingSessionID 118
A	Cancelled by the system	X	X
B	Rejected by the system	X	X
C	Registered awaiting appoval cash market by buyer and seller	X	
D	Registered awaiting appoval cash market by buyer	X	
E	Registered awaiting appoval cash market by seller	X	
M	Not Firm	X	
N	Firm Requester	X	X
O	Firm destination	X	
P	Cancelled by destination	X	X
Q	Cancelled by requester	X	X
R	Indicative	X	
X	Awaiting approval by buyer, seller and the Market Supervision	X	
Y	Awaiting approval by buyer and the Market Supervision	X	
Z	Awaiting approval by seller and the Market Supervision	X	
0	Awaiting approval by both sides (buyer and seller)	X	
1	Awaiting approval by the sell side	X	
2	Awaiting approval by the buy side	X	
3	Awaiting approval by the Market Supervision	X	
4	Cancelled	X	
5	Rejected by the sell side	X	
6	Rejected by the buy side	X	
7	Rejected by Market Supervision	X	
8	Accepted	X	
9	Registered	X	X
T	xRolling request accepted by Liquidity Provider (pending selection of LP)		X
U	Liquidity Provider selected		X
V	xRolling underlying order submitted		X
W	xRolling underlying order confirmed		X
u	Liquidity Provider selected, Pending Cancel		X

FIX MatchType [574]	Description	TradingSessionID 114 115 116 117	TradingSessionID 118
v	xRolling underlying order submitted, Pending Cancel		X
w	xRolling underlying order confirmed, Pending Cancel		X

25 Table 25 - TradingSessionID

TradingSessionID	Description	Notes	RF	RV	DE
100	Continuous Trading	Refers to IBEX futures and FX in MEFF	x	x	x
101	Fixing			x	
102	Block Trades	Refers to IBEX futures in MEFF	x	x	x
103	Special Operations			x	
104	Positions at Net Asset Value			x	
105	Normal hours				x
106	Delta and Basis Trade				x
107	Bono hours				x
108	Cross trades (normal hours)				x
109	Cross trades (Bono hours)				x
111	Repo cross trades within the member and repo block trading		x		
113	Fixing Funds			x	
114	RFQ		x		
115	RFQ (IBEX Futures hours)				x
116	RFQ (normal hours)				x
117	RFQ (Bono hours)				x
118	xRolling on Stocks				x

26 Table 26 – TradingSessionSubID

The information in this table maps into the Market Model Tipology Level 2 (MMT level 2). See Appendix.

	TradingSessionID							
TradingSessionSubID	100 105 107	101	102 104 106 108 109 111 113 114 115 116 117 118	103	Description	RF	RV	DE
1	x	x			Pre-Trading (Not Started)	x	x	x
2	x	x			Scheduled opening auction		x	x
3	x				(Continuous) Trading	x	x	x
4	x	x			Scheduled closing auction		x	x
5	x	x			Post-Trading	x	x	x
6					Scheduled intraday auction		x	x
9	x	x			Unscheduled intraday auction		x	x
100	x				Trading period at closing price (TAL)		x	
101	x				End of closing auction and beginning of TAL period for instruments without extension		x	
201				x	Publication of previous day special operations		x	
202			x	x	Not Started	x	x	x
203			x	x	Open	x	x	x
204			x	x	Closed	x	x	x

27 Table 27 – Security Subtype

Equities (RV)

Code	Description	SubID CW	SubID TF
AE	Spanish Stocks	x	
AI	Foreign Stocks	x	
CV	Basket	x	
II	Foreign Index	x	
IN	Domestic Index	x	
MP	Commodities	x	
OT	Other	x	
TC	Currency and Exchange Rates	x	
TI	Interest Rate	x	
A	DJ Indust AV		x
B	Latibex AS		x
C	Ibex Medium Cap		x
D	Ibex Top dividendo		x
E	Eurostoxx 50		x
H	Ibex Impacto		x
I	Ibex 35		x
L	Latibex Bras		x
N	FTSE4GoodIBX		x
O	Afimonetario		x
Q	Nasdaq 100		x
R	Afibonos		x
S	Ibex Small Cap		x
T	Latibex TOP		x
Z	Generic		x

28 Table 28 – Cross reference MMT-Binary-FIX

In this section the mapping of Market Model Tipology and Market Data Snapshot Full Refresh/Execution Report messages is included.

Level 1 - Market Mechanism

Full Name	Code (Efficient Mode) Position 1	MdOriginType [1024] FIX and MarketMechanism binary	VenueType [1430]	RF	RV	DE
Central Limit Order Book	1	0	B	x	x	x
Quote Driven Market	2	3	Q			
Dark Order Book	3	4	D		x	
Off Book (Messaging Trading)	4	1	O	x	x	X
Off Book (Voice Trading)	4	7	O			
Periodic Auction	5	5	A		x	
Request for Quotes	6	6	N	x		x
Any other, including Hybrid	7	8				
Hybrid system	8	8				
Any other, excluding Hybrid	9	8				

Level 3.1 - Transaction category

Full Name	Code (Efficient Mode) Position 3 and TransactionCategory binary	EventText [868] with EventType [865] = 211	RF	RV	DE
Normal category	' '	-	x	x	x
Dark Trade “DARK”	D	D		x	
Exchange for Physicals “XFPH”	Y	Y			x
Package Trade (excluding Exchange for Physicals) "TPAC"	Z	Z	x		x
Trade that has received price improvement “RPRI”	R	R			

Level 3.2 and 3.10 - Transaction type and Pre-transparency waiver for RTS1 only

Full Name	Code (Efficient Mode) Position 4	PreTradeTransparencyWaiver binary	TrdRegPublicationType (2669)	TrdRegPublicationReason (2670)	RF	RV	DE
Negotiated Trade	N	' '	-	-	x	x	x
Negotiated Trade in Liquid Financial Instruments “NLIQ”	1	0	0	0		x	
Negotiated Trade in Illiquid Financial Instruments “OILQ”	2	1	0	1		x	
Negotiated Trade Subject to Conditions Other Than The Current Market Price “PRIC”	3	2	0	2		x	
Pre-Trade Transparency Waiver for Illiquid Instrument on an SI (for RTS 1 use only) “ILQD”	4	-	0	4			
Pre-Trade Transparency Waiver for Above Standard Market Size on an SI (for RTS 1 only) “SIZE”	5	-	0	5			
ILQD & SIZE	6	-					

Levels 3.5, 3.11 and 3.12 - Benchmark or Reference Price Indicator, Portfolio, Contingent

Full Name	Code (Efficient Mode) Position 7	BENC_RFPT_Flag binary	FIX Protocol mapping	RF	RV	DE
Normal trade	' '	' '		x	x	x
Benchmark Trade "BENC"	B	6	TradeCondition [277]=6	x	x	x
Reference Price Trade “RFPT”	S	3	TrdRegPublicationType [2669]=0 and TrdRegPublicationReason [2670]=3		x	
Portfolio Trade “PORT”	P	P	SecondaryTrdType[855]= 50			
Contingency Trade “CONT”	C	C	SecondaryTrdType[855]= 65 (but note the PORT & CONT case later)		x	
BENC & PORT	Y	Y	TradeCondition [277]=6 and SecondaryTrdType[855]= 50			
BENC & CONT	M	M	TradeCondition [277]=6 and SecondaryTrdType[855]= 65		x	
PORT & CONT	N	N	SecondaryTrdType[855]= 50 and TertiaryTrdType[2896]=65			
BENC & PORT & CONT	O	O	TradeCondition [277]=6 and SecondaryTrdType[855]= 50 and TertiaryTrdType[2896]=65			

Level 3.8 - Ordinary/Standard Trades or Trades Outside Price Formation / Discovery Process

Full Name	Code (Efficient Mode) Position 10	TradePriceCondition binary	TradePriceCondition [1839] FIX	RF	RV	DE
Plain-Vanilla Trade	P	' '	-	x	x	x
Non-Price Forming Trade (formerly defined as a Technical Trade) "NPFT"	T	5	15	x	x	x
Trade not Contributing to the Price Discovery Process (formerly defined as a Technical Trade) "TNCP" to be discontinued as of 1st January 2024	J	6	16		x	
Price is Currently Not Available but Pending "PNDG"	N	N	17			
Price is Not Applicable "NOAP"	Z	Z	18	x		

Levels 4.1, 4.3, 4.4 - Publication Mode / Post-Trade Deferral Reason

Full Name	MMT Code (Efficient Mode) Position 12	DeferralWaiver binary	TradePublishIndicator [1390] FIX	TrdRegPublicationType [2669] FIX	TrdRegPublicationReason [2670] FIX	RF	RV	DE
Immediate Publication	' '	' '	1	-	-	x	x	x
Non-Immediate Publication	1	' '	2	-	-	x	x	x
Non-Immediate Publication: Deferral for "Large in Scale" "LRGS"	2	6	2	1	6	x		x
Non-Immediate Publication: Deferral for Illiquid Instrument "ILQD"	4	7	2	1	7	x		x
Non-Immediate Publication: Deferral for "Size Specific" "SIZE" (RTS2)	5	8	2	1	8	x		x

Level 4.2 – Post-trade deferral and enrichment

Full Name	Code	Code (Efficient Mode) Position 13	PostDeferralPublicationType binary	RegulatoryReportType[1934]	RF	RV	DE
No deferral		' '		-	x	x	x
Limited Details Trade	"LMTF"	1	1	11			
Daily Aggregated Trade	"DATF"	2	2	12			x
Volume Omission Trade	"VOLO"	3	3	13			
Four Weeks Aggregation Trade	"FWAF"	4	4	14	x		
Indefinite Aggregation Trade	"IDAF"	5	5	15			
Volume Omission Trade, Eligible for Subsequent Enrichment in Aggregated Form	"VOLW"	6	6	16			
Full Details of Earlier "Limited Details Trade (LMTF)"	"FULF"	7	7	17			
Full Details of Earlier "Daily Aggregated Trade (DATF)"	"FULA"	8	8	18			x
Full Details of Earlier "Volume Omission Trade (VOLO)"	"FULV"	9	9	19			
Full Details of Earlier "Four Weeks Aggregation Trade (FWAF)"	"FULJ"	V	A	20	x		
Full Details in Aggregated Form of Earlier "Volume Omission Trade, Eligible for Subsequent Enrichment in Aggregated Form (VOLW)"	"COAF"	W	B	21			

29 Table 29 – Order status additional information

Binary OrdRejReason	Description
L	Priority change due to change in price
M	Priority change due to volume increase
N	Priority change due to new Client/Account/Capacity
P	Priority change due to both price change and volume increase
R	Priority change due to both price and client/account
S	Priority change due to both volume increase and client/account
T	Modification without priority change
U	Stop order triggered, at-the-close order activation
V	Not a member of pit
Y	New volume shown
q	Not executed due to exceded Double Volume Cap

BME
Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid

www.bolsasymercados.es

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