



MEFFStation

TRADING RAW DATA FILES

MEFF S/MART v10.05

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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)
<i>Group</i>	(2)
<i>Description</i>	(3)
<i>Destinations</i>	(4)
<i>Privacy</i>	(5)
<i>Timing</i>	(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 1 – Currency codes” in document “Codification Tables”.

- **LocalDate:** Local date in YYYYMMDD format.
Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.
- **LocalTime:** Local time of file generation in HH: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.

1.4.4 Highlighting changes

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

2. General Data

This group contains files of a public nature that define the characteristics of the 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 17 in document "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 Table 14 in document "Codification Tables"	Type of Entity
5		EntityDescription	String(75)		Name of the Entity
6		EntityECBCode	String(6)		Code of the Entity in the European Central Bank
7		LEI	String(20)		Legal Entity Identifier

2.5 Contract subgroups

TCONTRGRP.mk	
Group	General Data
Description	Contract subgroups Same content as tables 20 and 21 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 21 in document '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 20 in document "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 1 in document "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 16 in document "Codification Tables"	Codification of financial instruments in accordance with ISO standard 10962.
11		ContractFamily	String(5)	see Table 28 in document "Codification Tables"	
12		All/VenueProductCode	String(12)		All Identifier / Venue Product Code
13		SecurityType	String(1)	"E"= Strategy "F"=Future "M"=Forward "O"=Option "R"=Roll-over "W"=Swap "X"=Other	
14		SecuritySubtype	String(6)	see Table 30 in document 'Codification Tables'	

#	*	Field	Type	Valid values	Description
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	String(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 1 in document "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 20 in document "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

#	*	Field	Type	Valid values	Description
17		AssetClass	Char(4)	COMM: commodities CRDT: Credit CURR: currency EQU: 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)

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 exchange 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 code of 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 code of Contract

2.10 Trade types

TTRADEYTP.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
16		SessionHighBid	Price		Price of the highest buy order
17		SessionLowOffer	Price		Price of the lowest sell order

#	*	Field	Type	Valid values	Description
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
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

#	*	Field	Type	Valid values	Description
14		Post-TransparencyFlags	String(59)	BENC NPFT LRGS ILQD SIZE TPAC XFPH CANC AMND LMTF FULF DATF FULA VOLO FULV FWAF FULJ IDAF VOLW COAF	Comma-separated posttransparency flags
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"=Proprietary "C"=Client	

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
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 Table 9 in "Codification Tables" document	Order type
16		PendingQty	Qty		Pending volume
17		OrderDelTime	LongLocal Time		Cancellation / execution time
18		OrderStatus	String(2)	see Table 10 in "Codification Tables" document	Order status
19		TriggerPrice	Price		Trigger price

#	*	Field	Type	Valid values	Description
20		CancelReason	String(3)	see Table 11 in "Codification Tables" document	Cancellation motive
21		FIXOrderType	char	see Table 12 in "Codification Tables" document	Order type in FIX
22		FIXTimeInForce	char	see Table 13 in "Codification Tables" document	Time in force in FIX
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		

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 Table 22 in document "Codification Tables"	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 Table 9 in document "Codification Tables"	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 Table 10 in document "Codification Tables"	Order status

#	*	Field	Type	Valid values	Description
24		TriggerPrice	Price		Trigger price
25		CancelReason	String(3)	See Table 11 in document "Codification Tables"	Cancellation reason
26		TradeExecId	String(12)		Trade register numbr
27		FIXOrderType	char	See Table 12 in document "Codification Tables"	Order type in FIX
28		FIXTimeInForce	char	See Table 13 in document "Codification Tables"	Time in force in FIX
29		ClOrderID	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 has to open or close position
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		ClientID	int		
42		DecisionID	Int		
43		ExecutionID	int		
44		PriorityChange	Char	S=Yes N=No	Priority Change indicator

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.

#	*	Campo	Tipo	Valores válidos	Descripción
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 27 in "Codification Tables" document	Status of the transaction
14		RejectReason	int	See Table 26 in "Codification Tables" document"	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.
24		BuyingContactName	String(80)		Buying contact name.

#	*	Campo	Tipo	Valores válidos	Descripción
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
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		CIOrderID	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

#	*	Field	Type	Valid values	Description
24		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
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 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		

#	*	Field	Type	Valid values	Description
37		PriorityChange	Char	S=Yes N=No	Priority change indicator
38		RiskReducingIndicator	Char	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