Binary Feed (SIB FOB / MEFF FOB)

Technical Specifications / 20221024

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1 Product Description

Files with the daily dump of the Binary FEED of the EQ (Equities Segment) SIB FOB and M3 (Financial Options and Futures segment) MEFF FOB:

4700. Binary Feed. Global BME

4710. Binary Feed. SIB FOB

4740. Binary Feed. MEFF FOB

1.1 File Availability

The files will be available as usual from 21:00 CET

1.2 Customer Support

Address	EMAIL	Telephone
Palacio de la Bolsa Plaza de la Lealtad 1 28014 - Madrid	marketdata@grupobme.es	+ 34 91 709 58 10

1.3 Data Delivery

The information is available via Internet through a sFTP (SSH File Transfer Protocol).

BME MARKET DATA provides the files generated from SMART that contain the binary messaging that is published by the different public UDP feeds of the EQ (SIB FOB) and M3 (MEFF FOB) segments according to these 5 types of files.

- RBRetail = Top of book retail (only available for the EQ segment)

- TB5Retail = Top of book 5 retail (only the segment for EQ is available)

- TB5 = Top of book 5 (available for the EQ and M3 segment)

- TB = Top of book (available for the EQ and M3 segment)

- FD = Full depth (available for segment EQ and M3)

Specifically, the files are the following ones:

- M3_udp_TB5_YYYYMMDD.dmp -> TB5=Top of book 5 (Product 4740)

- M3_udp_TB_YYYYMMDD.dmp -> TB=Top of book (Product 4740)

- M3_udp_FD_YYYYMMDD.dmp -> FD=Full depth (Product 4740)

- EQ_udp_TBRetail_YYYYMMDD.dmp -> RBRetail=Top of book retail (Product 4710)

- EQ_udp_TB5Retail_YYYYMMDD.dmp -> TB5Retail=Top of book 5 retail (Product 4710)

- EQ_udp_TB5_YYYYMMDD.dmp -> TB5=Top of book 5 (Product 4710)

- EQ_udp_TB_YYYYMMDD.dmp -> TB=Top of book (Product 4710)

- EQ_udp_FD_YYYYMMDD.dmp -> FD=Full depth (Product 4710)

These "dump" files (.dmp), are "raw" files with the complete flow of all the messaging of the session, in the form of one message after another. There is no delimiter between the messages, it is the binary stream as it would be received by a client from the UDP feed (without UDP headers). As the different messages each have a different length, the way these files are processed is sequential, from start to finish, using in each case the first 2 bytes of each message to know how long this message is (including the 2 bytes of length), a message that is identified by the next byte after the length.

The files contain all the binary public information of the session, and the markets start at D-1. Each message contains a TimeStamp that indicates the date and time it was generated, and this allows you to determine the start or end times of the files in each environment.

To help with the reading of the files, the document "BMEGate binary protocol B1.4.pdf" (latest document published for members) is available, which contains information for the management of public and private messaging. The relevant information for these files will be that corresponding to the messages related to the public binary stream and some related to session control. This information can be extracted from sections: 4 (Session level messages) and 5 (Market information outbound messages), as well as the reading about UDP flows in section 2 that comments on the different "Feeds".

Please request the latest version of the BMEGate binary protocol whitepaper

Tramontana, 2 bis
28231 Las Rozas (Madrid)
www.bmemarketdata.es
direccioncorreo@grupobme.es

Plaza de la Lealtad,1
Palacio de la Bolsa
28014 Madrid
www.bolsasymercados.es