



Technical Specifications
**End of Day Prices,
Volumes and BBO**

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1 Product Description

The End Of Day Prices and Volumes product contains the following type of data file structures:

- EQUITIES:
- ETFs:
- WARRANTS:
- OPTIONS AND FUTURES
- FIXED INCOME:

In each file the client will find an entry for each instrument and day with the most relevant data.

1.1 SERVICE SCHEDULE

The files will normally be available at 20:00 CET every trading day of the stock exchange calendar. Fixed Income Master Data: Electronic Fixed Income, AIAF, SEND and SENAF is available at 18:30 CET. Derivatives files will normally be available at 21:30 CET every trading day of the MEFF calendar.

1.2 CLIENT SUPPORT

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

The clients will have at their disposal a support service from 09:00 to 18:30 CET from Monday to Friday. BME Market Data will keep the clients updated regarding any critical modification in the files, or any technical improvement that might take place.

2 Formats and data delivery

2.1 FILE FORMATS

BME MARKET DATA delivers this product under the TXT Format (“;” as field separator and “.” or “,” as decimal separator). This format is compatible with databases as well as with spreadsheets. Each file field is separated from the following by “;” and each line ends with a specific end of line character.

2.2 DATA FORMATS

2.2.1 Numerical formats

There is no thousands separator, and depending on each file the “.” or the “,” will be used as decimal separator.

2.2.2 Date and time conventions

Unless stated otherwise, the date fields are in the format YYYYMMDD being YYYY the year, MM the month and DD the day. Time fields are stated following the format HHMMSS or HHMMSSXXX being HH the hour, MM the minute, SS the second and XXX second thousandth. Dates and times refer to CET (Central European Time).

2.2.3 Headings of TXT files

The first line of ASCII files (extensions TXT or similar) contain the headings of the file, the rest of lines contain the data.

PRODUCT

TXT OR SIMILAR (HEADING)

EQUITIES	Coincides with FIELD CODE
CONTINUOUS MARKET	Coincides with FIELD CODE
IBEX35®	Coincides with FIELD CODE
LATIBEX	Coincides with FIELD CODE
MAB	Coincides with FIELD CODE
ETFs	Coincides with FIELD CODE
WARRANTS	Coincides with FIELD CODE
MEFF OPTIONS AND FUTURES	Coincides with FIELD CODE
SENAF	NO HEADER
MERF	Coincides with FIELD CODE
SEND	Coincides with FIELD CODE
MARF	Coincides with FIELD CODE
NON TRADED INVESTMENT FUNDS	Coincides with FIELD CODE

2.2.4 Data Delivery

The information is accessible through the Internet via a sFTP (ssh file transfer protocol).

2.2.5 File Names

Name of the files and type:

PRODUCT	DAILY FILES
EQUITIES	RV_PV_MP_YYYYMMDD.TXT SICAV_PV_MP_YYYYMMDD.TXT
CONTINUOUS MARKET	MC_PV_MP_YYYYMMDD.TXT

IBEX35®	IBX_PV_MP_YYYYMMDD.TXT
LATIBEX	LTX_PV_MP_YYYYMMDD.TXT
MAB/SICAVS	MA_PV_MP_YYYYMMDD.TXT MAB_PV_MP_YYYYMMDD.TXT SICAV_PV_MP_YYYYMMDD.TXT
ETFS	ETF_PV_MP_YYYYMMDD.TXT
WARRANTS	WAR_PV_MP_YYYYMMDD.TXT
OPTIONS AND FUTURES MEFF - EQUITIES	PVBBO_M3_YYYYMMDD.TXT MFII_PVBBO_M3_YYYYMMDD.TXT
OPTIONS AND FUTURES MEFF – ENERGY	PVBBO_M7_YYYYMMDD.TXT MFII_PVBBO_M7_YYYYMMDD.TXT
SENAF	pr_senaf_precios_neg_YYYYMMDDHHMMSS_mdataYYYYMMDD.zip
AF, RF, SD	RFBME_PV_MP_YYYYMMDD.TXT
MERF	RF_PV_MP_YYYYMMDD.TXT
MARF	AF_PV_MP_YYYYMMDD.TXT
SEND	SD_PV_MP_YYYYMMDD.TXT
NON TRADED INVESTMENT FUNDS	FNC_VLI_YYYYMMDD.TXT

3 Equities

<p>PRECIOS_VOLUMENES_MEJOR_POSICION_RV</p>	<p>Files containing price, volume and BBO market data for the Continuous Market, IBEX35[®], LATIBEX and MAB . IBX_PV_MP_YYYYMMDD.txt, LTX_PV_MP_YYYYMMDD.txt, MA_PV_MP_YYYYMMDD.txt, MC_PV_MP_YYYYMMDD.txt, RV_PV_MP_YYYYMMDD.txt</p>
<p>PRECIOS_VOLUMENES_MEJOR_POSICION_SICAVS</p>	<p>Files containing price, volume and NAV market data for all SICAVS listed in BME. SICAV_PV_MP_YYYYMMDD.TXT & MAB_PV_MP_YYYYMMDD.TXT</p>

3.1 PRECIOS_VOLUMENES_MEJOR POSICION_RV

File containing price, volume and BBO market data for the Continuous Market, electronic floor, IBEX35[®], LATIBEX and MAB (IBX_PV_MP_YYYYMMDD.txt, LTX_PV_MP_YYYYMMDD.txt, MA_PV_MP_YYYYMMDD.txt, MC_PV_MP_YYYYMMDD.txt, RV_PV_MP_YYYYMMDD.txt) with the following field's structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
RV	MERCADO	X(5)	MAIN MARKET WHERE THE INSTRUMENT IS LISTED	EQ= Renta Variable TF = ETF CW = Warrants MA = MAB LT = Latibex
RV	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
RV	FECHA	X(8)	TRADING DATE	YYYYMMDD
RV	VALOR	X(5)	INSTRUMENT CODE	

RV	NOMCOMPLETO	X(80)	INSTRUMENT LONG NAME
RV	NOMRED	X(12)	INSTRUMENT SHORT NAME
RV	PRECIOREF	9(12)V9(6)	REFERENCE PRICE
RV	PRECIOCIANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY
RV	PRECIOCIIE	9(12)V9(6)	CLOSING PRICE
RV	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE
RV	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE
RV	PRECIOMED	9(12)V9(6)	AVERAGE PRICE
RV	PRECIOAPER	9(12)V9(6)	OPENING PRICE
RV	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY
RV	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY
RV	TITULOS	9(18)	VOLUMEN TRADED IN THE DAY
RV	N_O_PRE_COMP	9(5)	NUMBER BID ORDERS AT BEST BID PRICE
RV	VOLUMEN_COMP	9(11)	BEST BID VOLUME
RV	PRECIO_COMP	9(12)V9(6)	BEST BID PRICE
RV	VOLUMEN_VENT	9(12)V9(6)	BEST ASK VOLUME
RV	PRECIO_VENT	9(11)	BEST ASK PRICE
RV	N_O_PRE_VENT	9(5)	NUMBER ASK ORDERS AT BEST ASK PRICE

3.2 PRECIOS_VOLUMENES_MEJOR_POSICION SICAVS

Files containing (SICAV_PV_MP_YYYYMMDD.TXT & MAB_PV_MP_YYYYMMDD.TXT) price, volume and NAV market data for all SICAVS listed in BME with the following field structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
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SICAV, MA	MERCADO	X(5)	MAIN MARKET WHERE THE INSTRUMENT IS LISTED	EQ = Renta Variable TF = ETF CW = Warrants MA = MAB LT = Latibex
SICAV, MA	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
SICAV, MA	FECHA	X(8)	TRADING DATE	YYYYMMDD
SICAV, MA	VALOR	X(5)	INSTRUMENT CODE	
SICAV, MA	NOMCOMPLETO	X(80)	INSTRUMENT COMPLETE NAME	
SICAV, MA	NOMRED	X(12)	INSTRUMENT SHORT NAME	
SICAV, MA	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
SICAV, MA	PRECIOCIEANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
SICAV, MA	PRECIOCIE	9(12)V9(6)	CLOSING PRICE	
SICAV, MA	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	
SICAV, MA	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE	
SICAV, MA	PRECIOMED	9(12)V9(6)	AVERAGE PRICE	
SICAV, MA	PRECIOAPER	9(12)V9(6)	OPENING PRICE	
SICAV, MA	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY	
SICAV, MA	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY	
SICAV, MA	TITULOS	9(18)	VOLUME TRADED IN THE DAY	
SICAV, MA	GESTORA	X(20)	NAME OF THE SICAV MANAGEMENT COMPANY	
SICAV, MA	PRODUCTO	X(2)	TYPE	"I" SICAV
SICAV, MA	FECHA V-L	X(8)	DATE OF THE NAV	YYYYMMDD
SICAV, MA	VALOR_LIQUIDATIVO	9(12)V9(6)	NAV, WITH DECIMALS	

SICAV, MA	PATRIMONIO	9(17)V9(6)	NET WORTH, WITH DECIMALS
SICAV, MA	NUM_PARTICIPES	9(9)	NUMBER OF PARTICIPANTS
SICAV, MA	VOLUMEN_COMP	9(11)	BEST BID VOLUME
SICAV, MA	PRECIO_COMP	9(12)V9(6)	BEST BID PRICE
SICAV, MA	VOLUMEN_VENT	9(11)	BEST ASK VOLUME
SICAV, MA	PRECIO_VENT	9(12)V9(6)	BEST ASK PRICE

4 ETFS

File ETF_PV_MP_YYYYMMDD.txt with data on Prices, Volumes and BBO for all ETFs listed in BME with the following field structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
ETF	MERCADO	X(2)	MAIN MARKET WHERE THE INSTRUMENT IS LISTED	EQ = Renta Variable TF = ETF CW = Warrants MA = MAB LT = Latibex
ETF	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
ETF	FECHA	X(8)	TRADING DATE	YYYYMMDD
ETF	VALOR	X(5)	INSTRUMENT CODE	
ETF	NOMCOMPLETO	X(80)	INSTRUMENT COMPLETE NAME	
ETF	NOMRED	X(12)	INSTRUMENT SHORT NAME	
ETF	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
ETF	PRECIOCIANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
ETF	PRECIOCI	9(12)V9(6)	CLOSING PRICE	
ETF	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	
ETF	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE	
ETF	PRECIOMED	9(12)V9(6)	AVERAGE PRICE	
ETF	PRECIOAPER	9(12)V9(6)	OPENING PRICE	
ETF	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY	
ETF	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY	

ETF	TITULOS	9(18)	VOLUME TRADED IN THE DAY
ETF	N_O_PRE_COMP	9(5)	NUMBER BID ORDERS AT BEST BID PRICE
ETF	VOLUMEN_COMP	9(11)	BEST BID VOLUME
ETF	PRECIO_COMP	9(12)V9(6)	BEST BID PRICE
ETF	VOLUMEN_VENT	9(12)V9(6)	BEST ASK VOLUME
ETF	PRECIO_VENT	9(11)	BEST ASK PRICE
ETF	N_O_PRE_VENT	9(5)	NUMBER ASK ORDERS AT BEST ASK PRICE
ETF	PVALLIQ	9(12)V9(6)	NET ASSET VALUE (NAV)
ETF	FECVALLIQ	X(8)	NET ASSET VALUE DATE

5 Warrants

Files WAR_PV_MP_YYYYMMDD.txt with data on Prices, Volumes and BBO for all the traded warrants following this field structure.

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
CW	MERCADO	X(2)	INSTRUMENT'S MAIN MARKET	"CW" - Warrants
CW	CODISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
CW	FECHA	X(8)	TRADING DATE	YYYYMMDD
CW	VALOR	X(5)	INSTRUMENT CODE	
CW	NOMCOMPLETO	X(80)	INSTRUMENT COMPLETE NAME	
CW	NOMRED	X(12)	INSTRUMENT SHORT NAME	
CW	PRECIOREF	9(12)V9(6)	REFERENCE PRICE	
CW	PRECIOCEANT	9(12)V9(6)	CLOSING PRICE PREVIOUS TRADING DAY	
CW	PRECIOCE	9(12)V9(6)	CLOSING PRICE	
CW	PRECIOMAX	9(12)V9(6)	MAXIMUM PRICE	
CW	PRECIOMIN	9(12)V9(6)	MINIMUM PRICE	
CW	PRECIOMED	9(12)V9(6)	AVERAGE PRICE	
CW	PRECIOAPER	9(12)V9(6)	OPENING PRICE	
CW	OPERACIONES	9(18)	NUMBER OF TRADES IN THE DAY	
CW	EFFECTIVO	9(17)V9(6)	TURNOVER TRADED IN THE DAY	
CW	TITULOS	9(18)	VOLUME TRADED IN THE DAY	
CW	N_O_PRE_COMP	9(5)	NUMBER BID ORDERS AT BEST BID PRICE	

CW	VOLUMEN_COMP	9(11)	BEST BID VOLUME
CW	PRECIO_COMP	9(12)V9(6)	BEST BID PRICE
CW	VOLUMEN_VENT	9(12)V9(6)	BEST ASK VOLUME
CW	PRECIO_VENT	9(11)	BEST ASK PRICE
CW	N_O_PRE_VENT	9(5)	NUMBER ASK ORDERS AT BEST ASK PRICE

6 Options and Futures

Files:

MIC CODE	SEGMENT	PRODUCT	FILE DESCRIPTION	FILE NAME
XMRV	FINANCIERO – M3	2200, 2240	CLOSING PRICES FOR THE M3 MARKET	PVBBO_M3_YYYYMMDD.TXT MFII_PVBBO_M3_YYYYMMDD.TXT
XMPW	ENERGIA – M7	2200, 2240	CLOSING PRICES FOR THE M7 MARKET	PVBBO_M7_YYYYMMDD.TXT MFII_PVBBO_M7_YYYYMMDD.TXT

6.1 [PVBBO_M3_YYYYMMDD.TXT / PVBBO_M7_YYYYMMDD.TXT](#)

General information on the closing prices of options and futures. Daily data on the contracts with regard to the trading session.

ASSET TYPE	FIELD NAME	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
M3, M7	Fecha - SessionDate	X(8)	TRADING DATE	YYYYMMDD
M3, M7	Valor	X(22)	CONTRACT CODE	
M3, M7	DELTA ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING DELTA	This field is not available for long options. This field might not be available for the first settlement day of the contract
M3, M7	PRECIO CIERRE ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING PRICE	
M3, M7	DELTA	9(15)V9(6)	TRADING DAY CLOSING DELTA	This field is not available for long options
M3, M7	PRECIO CIERRE	9(15)V9(6)	TRADING DAY CLOSING PRICE	
M3, M7	PRECIO MAXIMO	9(15)V9(6)	TRADING DAY HIGH PRICE	
M3, M7	PRECIO MINIMO	9(15)V9(6)	TRADING DAY LOW PRICE	
M3, M7	PRECIO MEDIO	9(15)V9(6)	TRADING DAY AVERAGE PRICE	

M3, M7	PRECIO APERTURA	9(15)V9(6)	TRADING DAY OPEN PRICE	
M3, M7	VOLATILIDAD	9(15)V9(6)	TRADING DAY CLOSING VOLATILITY	This field is not available for long options
M3, M7	VOLATILIDAD ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING VOLATILITY	This field is not available for long options
M3, M7	VOLUMEN ACUMULADO	9(15)	TRADING DAY TRADED CONTRACTS	
M3, M7	EFFECTIVO ACUMULADO	9(17)V9(2)	TRADING DAY TURNOVER	
M3, M7	VOLUMEN COMPRA	9(15)	ASK PRICE VOLUME	
M3, M7	PRECIO COMPRA	9(15)V9(6)	ASK PRICE	
M3, M7	PRECIO VENTA	9(15)V9(6)	BID PRICE	
M3, M7	VOLUMEN VENTA	9(15)	BID PRICE VOLUME	
M3, M7	ORIGEN	X(2)	CONTRACTS GROUP CODE	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES

FECHA;VALOR;DELTA ANTERIOR;PRECIO CIERRE ANTERIOR;DELTA;PRECIO CIERRE;PRECIO MAXIMO;PRECIO MINIMO;PRECIO MEDIO;PRECIO APERTURA;VOLATILIDAD;VOLATILIDAD ANTERIOR;VOLUMEN ACUMULADO;EFFECTIVO ACUMULADO;VOLUMEN COMPRA;PRECIO COMPRA;PRECIO VENTA;VOLUMEN VENTA;ORIGEN

20170120;CA3TAM 800F17
;1.0000;2.5800;1.0000;2.5700;0.0000;0.0000;0.0000;0.0000;34.5900;33.8600;0;0.00;0;0.0000;0.0000;0;M3

20170120;CA3TAM 800G17
;1.0000;2.5800;1.0000;2.5700;0.0000;0.0000;0.0000;0.0000;27.5300;27.6800;0;0.00;0;0.0000;0.0000;0;M3

20170120;CA3TAM 800H17
;0.9900;2.5800;1.0000;2.5700;0.0000;0.0000;0.0000;0.0000;27.9600;28.2300;0;0.00;0;0.0000;0.0000;0;M3

20170120;CA3TAM 800H18
;0.9000;2.7000;0.9000;2.6800;0.0000;0.0000;0.0000;0.0000;28.7900;29.1800;0;0.00;0;0.0000;0.0000;0;M3

20170120;CA3TAM 800H19
;0.8700;2.7600;0.8700;2.7500;0.0000;0.0000;0.0000;0.0000;30.1500;30.3600;0;0.00;0;0.0000;0.0000;0;M3

20170120;CA3TAM 800M17
;0.9600;2.6200;0.9600;2.6000;0.0000;0.0000;0.0000;0.0000;26.8100;27.1600;0;0.00;0;0.0000;0.0000;0;M3

20170120;CA3TAM 800M18
;0.8800;2.7300;0.8800;2.7100;0.0000;0.0000;0.0000;0.0000;28.9900;29.3100;0;0.00;0;0.0000;0.0000;0;M3

20170120;CA3TAM ;0.8700;2.7500;0.8700;2.7400;0.0000;0.0000;0.0000;0.0000;30.3900;30.5700;0;0.00;0;0.0000;0.0000;0;M3	800M19
20170120;CA3TAM ;0.9400;2.6400;0.9400;2.6200;0.0000;0.0000;0.0000;0.0000;27.2500;27.7800;0;0.00;0;0.0000;0.0000;0;M3	800U17
20170120;CA3TAM ;0.8800;2.7400;0.8800;2.7200;0.0000;0.0000;0.0000;0.0000;29.5300;29.7900;0;0.00;0;0.0000;0.0000;0;M3	800U18
20170120;CA3TAM ;0.9100;2.6800;0.9200;2.6600;0.0000;0.0000;0.0000;0.0000;28.7700;29.2700;0;0.00;0;0.0000;0.0000;0;M3	800Z17
20170120;CA3TAM ;0.8800;2.7400;0.8800;2.7300;0.0000;0.0000;0.0000;0.0000;29.9000;30.1200;0;0.00;0;0.0000;0.0000;0;M3	800Z18
20170120;CA3TAM ;1.0000;2.3300;1.0000;2.3200;0.0000;0.0000;0.0000;0.0000;34.1600;33.4300;0;0.00;0;0.0000;0.0000;0;M3	825F17

6.2 MFII_PVBBO_M*.TXT

General information on the closing prices of options and futures. Daily data on the contracts with regard to the trading session.

TIPO ACTIVO	CÓD. CAMPO	LONG.	DESCRIPCIÓN	FORMATO / VALORES POSIBLES
M3, M7	Fecha. SessionDate	X(8)	TRADING DATE	YYYYMMDD
M3, M7	Valor	X(22)	CONTRACT CODE	
M3, M7	DELTA ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING DELTA	This field is not available for long options. This field might not be available for the first settlement day of the contract
M3, M7	PRECIO CIERRE ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING PRICE	
M3, M7	DELTA	9(15)V9(6)	TRADING DAY CLOSING DELTA	This field is not available for long options
M3, M7	PRECIO CIERRE	9(15)V9(6)	TRADING DAY CLOSING PRICE	
M3, M7	PRECIO MAXIMO	9(15)V9(6)	TRADING DAY HIGH PRICE	
M3, M7	PRECIO MINIMO	9(15)V9(6)	TRADING DAY LOW PRICE	
M3, M7	PRECIO MEDIO	9(15)V9(6)	TRADING DAY AVERAGE PRICE	
M3, M7	PRECIO APERTURA	9(15)V9(6)	TRADING DAY OPEN PRICE	

M3, M7	VOLATILIDAD	9(15)V9(6)	TRADING DAY CLOSING VOLATILITY	This field is not available for long options
M3, M7	VOLATILIDAD ANTERIOR	9(15)V9(6)	PREVIOUS TRADING DAY CLOSING VOLATILITY	This field is not available for long options
M3, M7	VOLUMEN ACUMULADO	9(15)	TRADING DAY TRADED CONTRACTS	
M3, M7	EFFECTIVO ACUMULADO	9(17)V9(2)	TRADING DAY TURNOVER	
M3, M7	VOLUMEN COMPRA	9(15)	ASK PRICE VOLUME	
M3, M7	PRECIO COMPRA	9(15)V9(6)	ASK PRICE	
M3, M7	PRECIO VENTA	9(15)V9(6)	BID PRICE	
M3, M7	VOLUMEN VENTA	9(15)	BID PRICE VOLUME	
M3, M7	ORIGEN	X(2)	CONTRACTS GROUP CODE	M3 – FINANCIAL DERIVATIVES M7 – ENERGY / POWER DERIVATIVES
M3, M7	CodIsin	X(12)	Codigo ISIN	
M3, M7	HoraMKTD	X(6)	Hora MKTD	
M3, M7	EstimadoPrecioMedioBuy	9(21)V9(11)	Precio medio estimado de compra	
M3, M7	EstimadoPrecioMedioSell	9(21)V9(11)	Precio medio estimado de venta	
M3, M7	VolRFQ_Buy	9(21)V9(11)	Volumen RFQ Compra	
M3, M7	VolRFQ_Sell	9(21)V9(11)	Volumen RFW Venta	
M3, M7	MkdID	X(4)	Market ID	
M3, M7	MkdSegID	X(4)	Market Segment ID	

7 Fixed Income

Files with end of day prices for AIAF, SENAF and electronic fixed income issues. In turn, and in order to maintain it compatible with former services, there are 3 files with information on AIAF prices that are not modified.

PRODUCT	DAILY FILES
SENAF	pr_senaf_precios_neg_YYYYMMDDHHMMSS_mdataYYYYMMDD.zip
AF, RF, SD	RFBME_PV_MP_YYYYMMDD.TXT
MERF	RF_PV_MP_YYYYMMDD.TXT
MARF	AF_PV_MP_YYYYMMDD.TXT
SEND	SD_PV_MP_YYYYMMDD.TXT

7.1 SENAF PRICES AND VOLUMES

File pr_senaf_precios_neg_YYYYMMDDHHMMSS_mdataYYYYMMDD.zip with Prices and Volumes for all the fixed income issues only listed in SENAF, with the following field's structure:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
SENAF	FECHA_SESION	X(25)	TRADING DATE	YYYY-MM-DDTHH:MM:SS+02:00
SENAF	CODIGO_MERCADO_SENAF	X(12)	SENAF MARKET CODE	Vencimiento - Maturity Simultáneas Letras – T-Bills Bonos - Bonds
SENAF	CODIGO_ISIN	X(12)	ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
SENAF	NOMBRE_ACTIVO	X(60)	ISSUE'S SHORT NAME	

SENAF	MAX_PRE	S9(4)V9(3)	TRADING DAY MAXIMUM PRICE
SENAF	MAX_TIR	S9(4)V9(3)	TRADING DAY MAXIMUM IRR
SENAF	MED_PRE	S9(4)V9(3)	TRADING DAY AVERAGE PRICE
SENAF	MED_TIR	S9(4)V9(3)	TRADING DAY AVERAGE IRR
SENAF	MIN_PRE	S9(4)V9(3)	TRADING DAY MINIMUM PRICE
SENAF	MIN_TIR	S9(4)V9(3)	TRADING DAY MINIMUM IRR

7.2 PRICES AND VOLUMES BBO MERF, MARF, SEND MARKETS

Files RFBME_PV_MP_YYYYMMDD.TXT, RF_PV_MP_YYYYMMDD.TXT, AF_PV_MP_YYYYMMDD.TXT, SD_PV_MP_YYYYMMDD.TXT with information on prices, volumes and BBO for all the securities trading in the MERF, MARF, SEND markets with the following field structure:

TYPE OF INSTRUMENT	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUE
MERF, MARF, SEND	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD
MERF, MARF, SEND	COD_ISIN	X(12)	SECURITY ISIN CODE	The first 2 characters are the country code. The 9 following characters are the national ID code of the instrument. Last character is a control character.
MERF, MARF, SEND	VALOR	X(6)	SECURITY SIB CODE	
MERF, MARF, SEND	NOMBRE	X(80)	ISSUE NAME	ISSUE TYPE ISSUER CODE ISSUE INTEREST RATE MATURITY DATE
MERF, MARF, SEND	IND_PrecioTipo	X(1)	TRADING TYPE	1: Tades by price 9: Tradys by IRR
MERF, MARF, SEND	Referencia	9(21)V9(11)	TRADING SESSION REFERENCE (PRICE OR IRR)	
MERF, MARF, SEND	CierreAnt	9(21)V9(11)	PREVIOUS CLOSE (PRICE OR IRR)	
MERF, MARF, SEND	CIERRE	9(21)V9(11)	CLOSE (PRICE OR IRR)	

MERF, MARF, SEND	Maximo	9(21)V9(11)	HIGH (PRICE OR IRR)	
MERF, MARF, SEND	Minimo	9(21)V9(11)	LOW (PRICE OR IRR)	
MERF, MARF, SEND	MEDIO	9(21)V9(11)	AVERAGE (PRICE OR IRR)	
MERF, MARF, SEND	Apertura	9(21)V9(11)	OPEN (PRICE OR IRR)	
MERF, MARF, SEND	MaxAnual	9(21)V9(11)	YEAR HIGH (PRICE OR IRR)	
MERF, MARF, SEND	FechaMaxAnual	X(8)	YEAR HIGH DATE	YYYYMMDD
MERF, MARF, SEND	MinAnual	9(21)V9(11)	YEAR MINIMUM (PRICE OR IRR)	
MERF, MARF, SEND	FechaMinAnual	X(8)	YEAR MINIMUM DATE	YYYYMMDD
MERF, MARF, SEND	VOLUMEN_ACUM	9(19)V9(6)	AGGREGATED VOLUME	
MERF, MARF, SEND	EFFECTIVO_ACUM	9(19)V9(6)	AGGREGATED TURNOVER (IN EUR)	
MERF, MARF, SEND	Volumen_comp	9(19)V9(6)	BUY VOLUME	
MERF, MARF, SEND	Precio_comp	9(21)V9(11)	BUY (PRICE OR IRR)	
MERF, MARF, SEND	Precio_vent	9(21)V9(11)	SELL (PRICE OR IRR)	
MERF, MARF, SEND	Volumen_vent	9(19)V9(6)	SELL VOLUME	
MERF, MARF, SEND	PRECIO	9(21)V9(11)	PRICE	
MERF, MARF, SEND	Yield	9(21)V9(11)	YIELD	
MERF, MARF, SEND	MaxPermitido	9(21)V9(11)	MAXIMUM ALLOWED (PRICE OR IRR)	
MERF, MARF, SEND	MinPermitido	9(21)V9(11)	MINIMUM ALLOWED (PRICE OR IRR)	
MERF, MARF, SEND	ORIGEN	X(2)	ORIGIN	RF = MERF SD = Send AF = MARF
MERF, MARF, SEND	VolAcumMulti	9(21)V9(11)	Multilateral Trades Accumulative Volume	

7.1 ANEXO. INSTRUMENTS TYPES

Segmento	Grupo de valores	Descripción
RF	CR	MERF: Renta Fija Privada
	DA	MERF: Deuda Autonómica y otros Emisores Públicos
	DC	Deuda Bolsa de Barcelona
	DV	Deuda Bolsa de Valencia
	DB	Deuda Bolsa de Bilbao
SD	CP	AIAF: Renta Fija Privada
	DE	AIAF: Deuda del Estado, Tesoro Público
AF	MA	Renta Fija Privada MARF

CompID	SubID	Descripción
MERF	RF	Mercado Electrónico de Renta Fija: Renta Fija Bursátil
SEND	SD	Sistema Electrónico de Negociación de Deuda (SEND)
MARF	AF	Mercado Alternativo de Renta Fija

Tipo de producto	Descripción
BO	Bonos y Obligaciones
BC	Bonos y Obligaciones Convertibles
PS	Principales segregados
CA	Cupones segregados
LT	Letras del Tesoro
PG	Pagarés
CD	Cédulas
TZ	Titulizaciones
PP	Participaciones Preferentes

Código	Descripción
A	Iberdear - CADE

Tipo de producto	Descripción
BO	Bonos y Obligaciones
BC	Bonos y Obligaciones Convertibles
PS	Principales segregados
CA	Cupones segregados
LT	Letras del Tesoro
PG	Pagarés
CD	Cédulas
TZ	Titulizaciones
PP	Participaciones Preferentes

8 Non Traded Investment Funds

File with data on the net asset value of the non-traded funds with the following file structure:

ASSET TYPE	FIELD CODE	LENGTH	DESCRIPTION	FORMAT / POSSIBLE VALUES
FNC	FECHA	X(8)	TRADING SESSION DATE	YYYYMMDD
FNC	COD_ISIN	X(12)	FUND ISIN CODE	The 2 first characters are the country code. The following 9 characters contain the national identification code valid for each country. The last character is the control digit.
FNC	HORA	X(6)	INFORMATION'S TIMESTAMP	HHMMSS
FNC	VALOR_LIQUIDATIVO	9(12)V9(6)	NAV, WITH DECIMALS	
FNC	FECHA_VALOR_LIQ	X(8)	NAV DATE	YYYYMMDD
FNC	NOMBRE_VALOR	X(80)	INSTRUMENT FULL NAME	
FNC	GRUPO_VAL	X(2)	INSTRUMENT GROUP	NC = NOT TRADED
FNC	TIPO_PROD	X(1)	PRODUCT TYPE	F = FUND
FNC	PARTICIPES	9(9)	NUMBER OF PARTICIPANTS	
FNC	IMP_CIRCULACION	9(17)V9(6)	OUTSTANDING AMOUNT, WITH DECIMALS	
FNC	GESTORA	X(20)	SICAV MANAGEMENT NAME	
FNC	ORIGEN	X(2)	ORIGIN	"EQ " - CONTINUOUS MARKET / ELECTRONIC OUTCRY MARKET "MA" - MAB "LT"- LATIBEX "TF" - ETFS "CW" - WARRANTS AND STRUCTURED PRODUCTS